

A. 97

Cc: Lowitt, Ian T [ilowitt@lehman.com]; Tonucci, Paolo [paolo.tonucci@lehman.com]; Azerad, Robert [RAzerad@lehman.com]; Fleming, Dan (TSY) [dfleming@lehman.com]
To: Blackwell, Alastair [ablackwe@lehman.com]; Ullman, Neal (NY) [Neal.Ullman@lehman.com]; Hraska, James W [JHraska@lehman.com]
From: Forrest, Monty [mforrest@lehman.com]
Sent: Sun 9/21/2008 1:38:38 AM
Subject: Re: 1.9 bn 9:15pm update:

Just got off the phone with the group. There were some issues with files received and the amount we had identified prior has changed. It is now 1.6b. As the Canadian seems to be mostly encumbered. We are still working to identify more and have another update at 10:15

----- Original Message -----

From: Forrest, Monty
To: Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W
Cc: Lowitt, Ian T; Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)
Sent: Sat Sep 20 20:38:49 2008
Subject: Re: 1.9 bn 8:00pm update:

Here is the latest based on our 8:00 call.

1. 800mm at Bony (R. Azarad working with lawyers)
2. We have 746mm in 074
3. We have identified 435mm in Canada
4. We have identified another 300mm of mortgages in 636

That is a total of 2.181b.

We are now creating a spreadsheet of all data by cusip/value/depo and are sending that to Paolo/Robert

We have a 9:15 status meeting and hope to have the spreadsheet completed by that time.

We are also looking to validate how much JPCHASE put a lien on Friday by cusip. Paolo needs this and I am reaching out to Neal to discuss.

Finally we need verification if we have complete control of these depos. Robert working with lawyers and I need to speak to Neal once again to get his thoughts

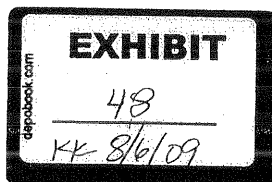
Regards,

Monty

----- Original Message -----

From: Blackwell, Alastair
To: Forrest, Monty; Ullman, Neal (NY); Hraska, James W
Cc: Lowitt, Ian T
Sent: Sat Sep 20 19:14:16 2008
Subject: 1.9 bn update:

Thank you!



----- Original Message -----

From: Forrest, Monty
To: Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W
Sent: Sat Sep 20 19:09:16 2008
Subject: Re:

Here is the latest on finding excess collateral:

1. Goal is 1.9billion in unencumbered
2. 800mm was posted to Bony R.Azarad is checking with P. Tonucci to see if we can use it. Earlier though was we could.
3. Jim, Nancy and Bill have found another 700mm in 074
4. The team see quite a bit of excess in Canada. The are digging into this now. Hopefully that gets us to where we need to be.
5. Next status call setup for 7:45. Will provide more color after that.

M.

----- Original Message -----

From: Blackwell, Alastair
To: Forrest, Monty; Ullman, Neal (NY); Hraska, James W
Sent: Sat Sep 20 18:37:42 2008
Subject: Re:

Thx

----- Original Message -----

From: Forrest, Monty
To: Ullman, Neal (NY); Hraska, James W
Cc: Blackwell, Alastair
Sent: Sat Sep 20 18:36:31 2008
Subject: Re:

Tried your cell Neal but could not get through. Jim, Nancy and a team are still going through a list of actionable collateral to try and find 1.9 billion to move to BCI. Have an update in 15mins. Will let you know more as it becomes available.

----- Original Message -----

From: Ullman, Neal (NY)
To: Hraska, James W; Forrest, Monty
Cc: Blackwell, Alastair
Sent: Sat Sep 20 18:12:06 2008
Subject: FW:

Guys what is the latest

-----Original Message-----

From: Rudofker, Beth
Sent: Saturday, September 20, 2008 6:11 PM
To: Berkenfeld, Steven
Cc: Ullman, Neal (NY); Blackwell, Alastair; Lowitt, Ian T; Kimmel, Scott; Genirs, Kevin
Subject: Re:

Alaister and neil are working on getting it ringfenced/moved if needed. We should have one of our lawyers make sure the paperwork is tight.

----- Original Message -----

From: Berkenfeld, Steven
To: Rudofker, Beth
Sent: Sat Sep 20 18:07:40 2008
Subject: FW:

who is closest to this?

-----Original Message-----

From: Lowitt, Ian T
Sent: Saturday, September 20, 2008 5:53 AM
To: McDade, Bart; Berkenfeld, Steven
Cc: Tonucci, Paolo
Subject:

Did the court accept the 15c 3 lockup and unencumbered box make it through to barcap? If so need to make sure documentation is very tight so we can deliver on it. Should have well lawyers work closely with paolo on it. Obviously critical we get this right!
Congrats again. Ian

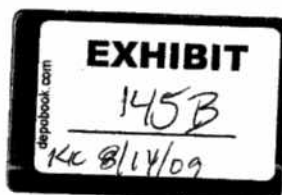
A. 98

Unknown

Sent: Tuesday, July 14, 2009 2:12 PM

From: Hraska, James W [JHraska@lehman.com]
Sent: Sunday, September 21, 2008 7:36 AM (GMT)
To: Forrest, Monty [mforrest@lehman.com]; Lee, Mark [mark.lee@lehman.com]
Cc: Denig, Nancy [nbayne@lehman.com]; Parrinello, William [william.parrinello@lehman.com]
Subject: Barcap Collat
Attach: depot_analysis_9-19-2008.5.xls

7/29/2009



10328099

1	A	B	C	D
2				Market Value
3		DTC 074		862,639,264
4		DTC 636		300,929,347.47
5		Euroclear 22780		32,390,617.24
6		CAD		3,554,083
7				
8				1,199,513,311.49

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A	B	C	D	E	F
50	US034912052	053491205000	AVANT IMMUNOTHERAPEUTICS INC	1,522	19,071
51	US063900103	063900103000	AVGEN INC	303	1,333
52	US037981070	037981070000	AVISTA CORP	5,814	124,013
53	US06453N100	06453N100000	AWARE INC MASS	475	1,534
54	US064615105	064615105000	AXS'S TECHNOLOGIES INC	1	70
55	US05089A182	05089A182000	BAG FOODS INC	7,640	277,126
56	US05089A182	05089A182000	BADGER METER INC	2,332	116,979
57	US077411004	077411000000	BALDOR ELECTRIC CO	3,623	125,392
58	US077411004	077411000000	BALDWIN & LYONS INC CL B	143	3,423
59	US05945F1030	05945F103000	BANC FIRST CORP OKLA	1,671	122,150
60	US05945F1030	05945F103000	BANCORP RHODE ISLAND INC	21	690
61	US05945F1030	05945F103000	BANCORP RHODE ISLAND INC	1,218,000	4,323,900
62	US1133V1068	1133V10680000	BANDTEC INC 144A	200	624
63	US1133V1068	1133V10680000	BANDTEC INC 144A	14,958	176,804
64	US1133V1068	1133V10680000	BANDTEC INC 144A	161	2,375
65	US1133V1068	1133V10680000	BANDTEC INC 144A	1,181	30,183
66	US11766S109	11766S109000	BRYN MAWR BANK CORP	100	44
67	US11766S109	11766S109000	BRYN MAWR BANK CORP	100	351
68	US11766S109	11766S109000	BRYN MAWR BANK CORP	100	887
69	US11766S109	11766S109000	BRYN MAWR BANK CORP	1,073	46,084
70	US198481095	198481095000	BUFFALO WILD WINGS INC	370	3,078
71	US200881077	200881077000	BUILD A BEAR WORKSHOP INC	1,487	8,937
72	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	2,264,000	14,480
73	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	13,942	417,065
74	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	83	32
75	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	481	339
76	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	28,062	175,698
77	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	177	7,335
78	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	437	3,780
79	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	8	218
80	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	639	1,359
81	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	45	104
82	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	59	1,256
83	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	120	856
84	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	89	1,153
85	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	212	517
86	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	270	2,152
87	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	71,428	7,143
88	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	2,742	8,984
89	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	459,100	1,322,736
90	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	59	411
91	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	1,445	13,063
92	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	65	3,796
93	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	138	2,967
94	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	59	1,283
95	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	621	5,651
96	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	1,539	9,696
97	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	49	1,184
98	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	55	383
99	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	1,047	8,114
100	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	50,549	657,137
101	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	429	6,967
102	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	2,782	52,218
103	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	177	3,383
104	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	8,170	20,915
105	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	100	1,196
106	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	275	13,007
107	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	56	2,736
108	US21579A828	21579A828000	BUILDERS FIRSTSOURCE INC	155	1,568

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A	B	C	D	E	F
119 024061103	US0240611030	024061103000	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	16317	126 294
120 02407E104	US02407E1047	02407E104000	AMERICAN BANCORP N J INC	188	2 038
121 025334103	US0253341038	025334103000	AMERICAN DAIRY INC	584	6 095
122 025353103	US0253531034	025353103000	AMERICAN DENTAL PARTNERS INC	289	4 046
123 026608107	US0266081077	026608107000	AMERICAN HOME MORTGAGE INVESTMENT CORP	1 052	21
124 027446A103	US027446A103	027446A10300	AMERICAN MEDIA OPERATIONS INC	95 000	703
125 027745108	US0277451088	027745108000	AMERICAN NATIONAL BANKSHARES INC-DANVILLE VA	78	1 283
126 028725104	US0287251049	028725104000	AMERICAN NATIONAL BANKSHARES INC-DANVILLE VA	36 812	26 812
127 028731107	US0287311072	028731107000	AMERICAN ORIENTAL BIOENGINEERING INC	1 300	6 666
128 028926105	US0289261055	028926105000	AMERICAN RIVER BANKSHARES FORMERLY AMERICAN RIVER HOLDINGS	83	784
129 029683109	US0296831094	029683109000	AMERICAN SOFTWARE INC-CL A	118	893
130 030145205	US0301452050	030145205000	AMERICAN TECHNOLOGY CORP DEL	184	121
131 030506109	US0305061097	030506109000	AMERICAN WOODMARK CORP	358	10 362
132 030589108	US0305891083	030589108000	AMERICAN WEST BANCORPORATION COM	3 178	5 752
133 030700101	US0307001013	030700101000	AMERISTAR CASINOS INC	498	6 446
134 03078K108	US03078K1088	03078K108000	AMERIS BANCORP	1 494	22 515
135 032015109	US0320151097	032015109000	AMPAI AMERICAN ISRAEL CORP CL A	860	3 560
136 032037103	US0320371034	032037103000	AMPCO-PITTSBURGH CORP	93	3 151
137 032159105	US0321591051	032159105000	AMREP CORP	963	46 188
138 032332504	US0323325046	032332504000	AMTECH SYSTEMS INC COM PAR \$0.01 NEW	32	338
139 032520408	US0325204082	032520408000	AMVETS PHARMACEUTICALS INC	420	1 071
140 032744104	US0327441046	032744104000	ANAREN INC FORMERLY ANAREN MICROWAVE INC	33	978
141 032839102	US0328391026	032839102000	ANCHOR BANCORP WISCONSIN INC	4	36
142 060505062	US0605050628	060505062000	BANK AMERICA CORP SUB NOTE RMD 8.00 01/30/2049	1 000 000	850 116
143 060505078	US0605050781	060505078000	BANK OF AMERICA CORP	220 000	167 271
144 064010104	US0640101047	064010104000	BANK OF GRANITE CORP	98	757
145 063425102	US0634251021	063425102000	BANK MARIN BANCORP	51	1 589
146 067511105	US0675111050	067511105000	BARE ESSENTIALS INC	80 500	1 045 695
147 067606109	US0676061096	067606109000	BARNES GROUP INC	16 412	398 350
148 06848N104	US06848N1046	06848N104000	BILL BARRETT CORPORATION	15 013	558 934
149 068685P100	US068685P1003	068685P10000	BASIC ENERGY SERVICES INC NEW	382	9 702
150 072024K15	US072024K153	072024K15060	BAY AREA TOLL AUTH CALIF TOLL VAR BAY AREA-63-RMKT 08/2007	5 000 000	5 000 062
151 074014101	US0740141017	074014101000	BEASLEY BROADCAST GROUP INC CL A	136	466
152 074541068	US0745410688	074541068000	BELDEN INC	712	24 564
153 078137106	US0781371069	078137106000	BELL MICROPRODUCTS INC	73	139
154 082047200	US0820472001	082047200000	BENIHANA INC-CL A	1 259	8 637
155 084684B17	US084684B178	084684B17060	BERKSHIRE HATHAWAY FIN CORP SR NT 144A RMD 5.00 06/15/2013	2 000 000	20 522
156 09058N103	US09058N1037	09058N103000	BIO IMAGING TECHNOLOGIES INC	15	130
157 09064Y108	US09064Y1081	09064Y108000	BIOFUEL ENERGY CORP	82	58
158 09065V2034	US09065V2034	09065V203000	BIOSENTE PHARMACEUTICALS INC NEW	1 172	4 804
159 091738103	US0917381033	091738103000	BIOSTREAM INC-CL A	2 686	15 042
160 097401103	US0974011035	097401103000	BOISE INC	3 084	5 027
161 097598104	US0975981045	097598104000	BOLT TECHNOLOGY CORP	117	2 138
162 097761101	US0977611018	097761101000	BON-TON STORES INC	6 980	23 584
163 098520104	US0985201048	098520104000	BOOKS-A-MILLION INC	1 361	858
164 098949101	US0989491015	098949101000	BORLAND SOFTWARE CORP	1 21	2 246
165 101137107	US1011371077	101137107000	BOSTON SCIENTIFIC CORP	19 512	286 339
166 101338106	US1013381065	101338106000	BOTTOMLINE TECHNOLOGIES (DE) INC	153	1 723
167 125137109	US1251371092	125137109000	CEC ENTERTAINMENT INC	799	27 573
168 12513C108	US12513C1080	12513C108000	CECS WIND DOWN INC	1 250	5
169 125141101	US1251411013	125141101000	CECO ENVIRONMENTAL CORP	436	1 910
170 125250102	US1252501028	125250102000	CFC GROUP INC NEW FR NON CUM PFD SER B	77	725
171 125581306	US1255813065	125581306000	CIT GROUP INC	47 000	1 175 000
172 12581E105	US12581E1055	12581E105000	CKE RESTAURANTS INC	563	6 750
173 125902106	US1259021061	125902106000	CPI CORP	5 656	72 397
174 126128107	US1261281075	126128107000	CNB FINANCIAL CORP-PA	100	1 350
175 12616P105	US12616P1057	12616P105000	C-PHONE CORP	200	2
176 12618T105	US12618T1051	12618T105000	GRA INTERNATIONAL INC	88	3 036
177 126650K15	US126650K150	126650K15060	CYS CAREMARK CORP	12 899 000	10 568 914

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A	B	C	D	E	F
178 12738A101	US12738A1016	12738A101000	CADENCE FINANCIAL CORPORATION	191	1897
179 12738B100	US12738B1007	12738B100000	CADENCE PHARMACEUTICALS INC	6,580	65,800
180 12811R104	US12811R1041	12811R104000	CALAMOS ASSET MGMT INC CL A	604	12,924
181 128246106	US1282461062	128246106000	CALAVO GROWERS INC	108	1,470
182 128903206	US1289032064	128903206000	CALIFORNIA BEACH RESTAURANTS INC NEW	90	2
183 165159104	US1651591042	165159104000	CHESAPEAKE CORP	219	180
184 16938A104	US16938A1041	16938A104000	CHINA DIRECT INC	6,087	30,760
185 16941P102	US16941P1021	16941P102000	CHINA SKY ONE MEDICAL INC	298	3,201
186 169441064	US1694410644	169441064000	CHINA TECHFAITH WIRELESS COMMUNICATION TECHNOLOGY LTD SPONSORED ADR	227	227
187 170404305	US1704043053	170404305000	CHORDANT SOFTWARE INC	208	1,106
188 171232A50	US171232A507	171232A50060	CHUBB CORP SR NT RMD 8.50 05/15/2038	7,000,000	6,380,785
189 172922106	US1729221068	172922106000	CITIZENS & NORTHERN CORP	352	8,811
190 172967CX7	US172967CX72	172967CX7060	CITIGROUP INC GLOBAL NT FLTG RATE RMD 2.85888 05/18/2010	30,000	265
191 174740100	US1747401008	174740100000	CITIZENS INC-CL A	3,941	36,060
192 176682102	US1766821029	176682102000	CITIZENS SOUTH BANKING CORPORATION	68	527
193 17770A106	US17770A1067	17770A106000	CITY BANK LYNNWOOD WASH	2,513	45,837
194 177835106	US1778351056	177835105000	CITY HOLDING CO	585	27,659
195 178762100	US1787621002	178762100000	CITY FINANCIAL CORP	32,333	21
196 17884A106	US17884A1062	17884A106000	CLAIRES STORES INC SR SUB NT RMD 10.50 06/01/2017	1,000,000	370,324
197 181210103	US1812101031	181210103000	CLIFTON SAVINGS BANK S.A	1,678	19,750
198 216352102	US2163521028	216352102000	CONCEPT THERAPEUTICS INC	143	228
199 21688X103	US21688X1033	21688X103000	CORREL CORP	138	1,267
200 218141106	US2181411069	218141106000	CORNEILL COMPANIES INC NEW	247	6,711
201 22122P101	US22122P1012	22122P101000	COSI INC	2,028	3,424
202 224051102	US2240511020	224051102000	COX RADIO INC-CL A	628	6,865
203 22413E104	US22413E1047	22413E104000	CRAFTMADE INTERNATIONAL INC	140	18,172
204 225223304	US2252233042	225223304000	CRAY INC	2,067	18,172
205 225310101	US2253101016	225310101000	CREDIT ACCEPTANCE CORP-MICH	258	44
206 226741106	US2267411051	226741105000	CRITICAL THERAPEUTICS INC	1,463	7,068
207 231082108	US2310821085	231082108000	CUMULUS MEDIA INC-CL A	215	18,587
208 23129V109	US23129V1098	23129V109000	CURRENCYSHARES SWISS FRANC TR SWISS FRANC SHS ETF	188	3,694
209 23251P102	US23251P1021	23251P102000	CYBERONICS INC	208	208
210 23254L106	US23254L1069	23254L106000	CYCLACEL PHARMACEUTICALS INC	289,000	383,648
211 23266AK5	US23266AK530	23266AK50060	CYPRESS SEMICONDUCTOR CORP SR NT CV 09 RMD 1.00 09/15/2009	877,503	4,343,640
212 23282X100	US23282X1009	23282X100000	CYTOXIMETICS INC	587	8,258
213 232860106	US2328601065	232860106000	D & E COMMUNICATIONS INC	1,284,177	33,635,660
214 233291109	US2332911094	233291109000	DPL INC	75	575
215 23332B106	US23332B1061	23332B106000	DSP GROUP INC	254	4,768
216 23428A108	US23428A1087	23428A108000	DATA HOLDING CORP	2,473,649	15,311,887
217 235525206	US2355252062	235525206000	DAVITA HOLDING CORP	6,322,000	49,312
218 240028A17	US240028A178	240028A17060	DAYTON SUPERIOR CORP SR SUB NT RMD 13.00 06/15/2009	400	852
219 246889A55	US246889A551	246889A55000	DELHAIZE AMERICA INC MAKE WHOLE CALL	305,948	18,258
220 247126106	US2471261055	247126105000	DELPHI CORP (FORMERLY DELPHI AUTOMOTIVE SYSTEMS CORP)	1,008	5,028
221 24784L106	US24784L1052	24784L105000	DELTEK INC	10,000,000	305,000
222 24799AKH4	US24799AKH40	24799AKH4060	DELTA AIR LINES INC-OLD	791	2,452
223 24868P104	US24868P1049	24868P104000	DENNY'S CORPORATION	2,842,000	27,908
224 24869QAB6	US24869QAB66	24869QAB6000	DENNY'S CORPORATION	7,705	135,993
225 27578R104	US27578R1041	27578R104000	DENNY'S CORPORATION	40	554
226 27653A104	US27653A1043	27653A104000	EAST WEST BANCORP INC	40	656
227 277196101	US2771961018	277196101000	EASTERN INSURANCE HOLDINGS INC	345	880
228 279862106	US2798621064	279862106000	EASTERN VIRGINIA BANKSHARES INC	248	1,215
229 280358102	US2803581022	280358102000	EDGE PETROLEUM CORP-DEL	86	303
230 280597105	US2805971056	280597105000	EDGEWATER TECHNOLOGY INC	45,444	45
231 280875113	US2808751130	280875113000	EDIETS COM INC CL A	227	227
232 280875303	US2808753030	280875303000	WTS EDISON BROTHERS STORES INC	227	227
233 282914100	US2829141009	282914100000	EDISON BROTHERS STORES INC NEW	555	555
234 283677654	US2836776546	283677654000	8X8 INC	13	271
235 285218103	US2852181039	285218103000	EL PASO ELECTRIC CO NEW	154	2,433
236 285229100	US2852291002	285229100000	ELECTRO BENT CORP	180	2,968
			ELECTRO SCIENTIFIC INDUSTRIES INC		

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A	B	C	D	E	F
237	286590203	286590203000	ELLINER INC	1,265	51
238	286853104	286853104000	ELLIS PERRY INTERNATIONAL INC	1,265	20,822
239	290151307	290151307000	ELLOYALTY CORP	30	152
240	29081P2048	29081P2048000	***EMBOTEILL ADORA ANDINA SA	47	855
241	292218104	292218104000	EMPLOYERS HDQSQS INC	100	1,794
242	29247152088	29247152088000	EMULEX CORP NEW	11,631	144,680
243	292554102	292554102000	ENCORE CAPITAL GROUP INC	509	7,029
244	292557201	292557201000	ENCORE BANKSHARES INC	892	12,466
245	292562105	292562105000	ENCORE WIRE CORP	147	3,033
246	292595101	292595101000	ENDEAVOUR INTL CORP	740	1,236
247	292644206	292644206000	ENDWAVE CORP NEW	28	198
248	292665106	292665106000	ENDOLOGIX INC	528	1,659
249	29270701007	29270701007000	ENERGY RECOVERY INC	256	1,568
250	292756202	292756202000	ENERGY SOLUTIONS INC	400	8,376
251	293306106	293306106000	ENGLOBAL CORPORATION	149	2,055
252	293389102	293389102000	ENNS INC	555	9,868
253	293589101	293589101000	ENNS GROUP INC COM US00.001	50	919
254	293712105	293712105000	ENTERPRISE FINANCIAL SERVICES CORP	10	230
255	293828107	293828107000	ENTRAVISION COMMUNICATIONS	413	1,417
256	293833P1003	293833P1003000	ENTRIAN TECHNOLOGIES INC	286	1,174
257	293848107	293848107000	ENTRUST INC	476	1,065
258	294138106	294138106000	EPOTEL INC CALIF	500	13
259	294208103	294208103000	EPOTEL HOLDING CORPORATION	485	5,628
260	294670104	294670104000	ESSA BANKCORP INC	549	7,521
261	29759R1023	29759R1023000	ETELCARE GLOBAL SOLUTIONS INC SPONSORED ADR	104	878
262	297602104	297602104000	ETHAN ALLEN INTERIORS INC	325	9,760
263	30048R1005	30048R1005000	EVOVING SYSTEMS INC	19	31
264	300645108	300645108000	EXAR CORPORATION	1,557	11,755
265	300671103	300671103000	***EXCEL TECHNOLOGY INC	1,863	59,504
266	302081104	302081104000	EXL SERVICE HOLDINGS INC	179	1,659
267	346337VGS6	346337VGS6000	FORD MOTOR CREDIT CO LLC	600	77
268	34669Q1004	34669Q1004000	FORTUNE INC	77	470
269	35137P1066	35137P1066000	FOX CHASE BANCORP INC	145	1,740
270	35471R1068	35471R1068000	FRANKLIN STREET PROPERTIES CORP	6,868	92,622
271	356108100	356108100000	FREDS INC TENN CL A	7,460	111,751
272	357288109	357288109000	FRIEDMAN GENERAL CORPORATION	64,386	5,766
273	358430106	358430106000	FRIEDMAN HOLDINGS INC	7,329	7
274	358591012	358591012000	FROZEN FOOD EXPRESS INDUS INC	4,100	841
275	358591012	358591012000	FROZEN FOOD EXPRESS INDUS INC	56	366
276	358591012	358591012000	FUEL SYSTEMS SOLUTIONS INC	153	7,869
277	36186CA7060	36186CA706000	GCB GMAC LLC	40,345,000	20,183,983
278	36186CA7060	36186CA706000	GCB GMAC LLC	44,315,000	23,719,802
279	36288C1031	36288C1031000	GAIA INC	1,344	17,230
280	3673481095	3673481095000	GATEHOUSE MEDIA INC	32,720	12,109
281	367906A08	367906A08000	GAYLORD ENTERTAINMENT CO	1,000	893
282	370425R06	370425R06000	GMAC-CORP BOND	306,000	172,902
283	370425SC5	370425SC5000	GMAC-CORP BOND	36,668,000	19,914,537
284	370425SET1	370425SET1000	GMAC-CORP BOND	12,860,000	6,431,338
285	37247A1025	37247A1025000	GENIVA HEALTH SERVICES INC	21,975,000	10,878,632
286	37247A1025	37247A1025000	GENIVA HEALTH SERVICES INC	226	9,102
287	37247A1025	37247A1025000	GEOKINETICS INC	333	1,049
288	372910307	372910307000	GEORGIA ST	1,437	25,895
289	373383450	373383450000	GERMAN AMERICAN BANCORP INC	250,000	250,000
290	373865104	373865104000	GIBRALTAR INDUSTRIES INC	175	2,240
291	374689107	374689107000	GIBRALTAR INDUSTRIES INC	156	3,908
292	376535100	376535100000	GLADSTONE CAPITAL CORP	196	3,655
293	376535100	376535100000	GLADSTONE COMMERCIAL CORP	208	3,151
294	420261109	420261109000	HAWKINS INC	81	1,363
295	42218Q1022	42218Q1022000	HEALTH GRADIES INC	10	30

10319396

A	B	C	D	E	F
296	422340102	422340102000	HEARTLAND FINANCIAL USA INC	1,117	27,344
297	422704106	422704106000	HECLA MINING CO	28,987	161,168
298	427056106	427056106000	HERCULES INC	33	670
299	427223106	427223106000	HERITAGE FINANCIAL CORP WASH	40	560
300	428408101	428408101000	HI-TECH PHARMACAL CO INC	1,975	19,118
301	428567101	428567101000	HIBBETT SPORTS INC	500	11,855
302	431466101	431466101000	HILL INTERNATIONAL INC	1,852	29,190
303	437306A44	437306A44000	HOMER PPTYS LP	24,272,000	22,433,987
304	439638100	439638100000	HOMER FURNITURE CORP	108	2,164
305	440327104	440327104000	HORACE MANN EDUCATORS CORP NEW		0
306	440414105	440414105000	HORIZON FINANCIAL CORP WASH	567	5,500
307	441830100	441830100000	HOUSTON AMERICAN ENERGY CORP	1,922	13,781
308	441837102	441837102000	HOUSEVALUES INC	317	821
309	442468A67	442468A67000	K HOVNIANIAN ENTERPRISES INC	250,000	147,568
310	444398101	444398101000	HUGHES COMMUNICATIONS INC	300	11,100
311	445542103	445542103000	HUNGARIAN TELEPHONE & CABLE CORP	1,325	28,553
312	447324104	447324104000	HURCO COMPANIES INC	154	5,472
313	448407106	448407106000	HUTCHINSON TECHNOLOGY INC	410	4,862
314	448847309	448847309000	IDT CORPORATION	519	554
315	44813M105	44813M105000	HYPERCOM CORP	5,867	20,968
316	44825C103	44825C103000	ICE INTL INC	77	1,473
317	4493M106	4493M106000	ICO GLOBAL COMMUNICATIONS	774	1,742
318	4496X109	4496X109000	IPS PHOTONICS CORP	157	3,666
319	44980108	44980108000	IRWIN FINANCIAL CORP	167	2,323
320	464119106	464119106000	IShares	557	135,518
321	464287515	464287515000	SAP NORTH AMERICAN TECHNOLOGY SOFTWARE INDEX FUND	2,915	141,081
322	464287697	464287697000	ISHARES TRUST	1,852	217,174
323	464287796	464287796000	ISHARES TRUST	52,102	2,870
324	464288406	464288406000	ISHARES TR	1,000	19,956
325	464288539	464288539000	ISHARES TR	39,630	1,520,603
326	464288778	464288778000	ISHARES TR	5,107	37,281
327	10211F100	10211F100000	BOVIE MEDICAL CORPORATION	982	11,785
328	103943105	103943105000	BOWNE & CO INC	814	2,768
329	130872104	130872104000	CALIPER LIFE SCIENCES INC	544	3,784
330	13123E500	13123E500000	CALPINE GENERATING CO	3,565,000	74
331	13135BAE6	13135BAE6000	CALPINE FINANCIAL CORP	74	787
332	132618109	132618109000	CANADIAN IMPERIAL BANK OF COMMERCE	2,500	3
333	136569101	136569101000	CAPE SYSTEMS GROUP INC	49	504
334	136570108	136570108000	CAPITOL BANCORP LTD	23	3,778
335	139763103	139763103000	CAPITOL BANCORP LTD	1,299	28,903
336	140501107	140501107000	CAPITOL FEDERAL FINANCIAL	987	48,829
337	140501105	140501105000	CAPITOL FEDERAL FINANCIAL	624	2,814
338	14057C106	14057C106000	CARDIOGENICS INTERNATIONAL CORPORATION NEW	11	17
339	14071N104	14071N104000	CARDIOGENICS INC	425	3,198
340	141597302	141597302000	CARE INV TR INC	235	2,691
341	141611106	141611106000	CASCADE BANCORP-ORE	172,000	189,430
342	141657106	141657106000	CASCADE CORP	870	9,779
343	143558A02	143558A02000	CASCADE MICROTECH INC		0
344	147154108	147154108000	CASCADE MICROTECH INC	1,072	6,153
345	147165101	147165101000	CASELLA WASTE SYSTEMS INC CL A	168	2,251
346	147322101	147322101000	CATHAY GENERAL BANCORP	8,750	197,438
347	147448104	147448104000	CELADON GROUP INC	413	6,268
348	148150104	148150104000	CELADON GROUP INC	17,248	405,328
349	150838100	150838100000	CENTER FINANCIAL CORPORATION	14	168
350	15135B101	15135B101000	CENTERPOINT PROPERTIES TRUST, SERIES D FLEXIBLE CUMULATIVE REDEEMABLE PFD STK	5,810	3,486,000
351	15146E102	15146E102000	CENTERSTATE BANKS FIL INC	366	6,141
352	151895406	151895406000	CENTRAL GARDEN & PEI CO	2,328	12,734
353	15201P109	15201P109000	CL A NON-VTS		
354	153527205	153527205000			

10319396

A	B	C	D	E	F
355	US1564321065	156432106000	CENTURY BANKCORP INC-CL A NON VTG	70	1,225
356	US1564921006	156492100000	CENTURY CASINOS INC	150	315
357	US1572101005	157210105000	CEVA INC	1,665	17,363
358	US15721M1071	15721M107000	***CEYONIC AG SPONSORED ADR	65	1
359	US1584961098	158496109000	CHAMPION ENTERPRISES INC	5,679	38,763
360	US1585321013	158532101000	***CHAMPION MINERALS INC	3	1
361	US1588731021	158873102000	COACHMEN INDUSTRIES INC	184	435
362	US16238U1078	16238U107000	COGDELL SPENCER INC	1,422	25,525
363	US1624761003	162476103000	COHERENT INC	907	33,559
364	US1925781066	192578106000	COHU INC	102	3,167
365	US19259P3001	19259P300000	CONSTAR INC	1,934	86,048
366	US1940141062	194014106000	COLFAX CORPORATION	4,869	82,866
367	US19623P1012	19623P101000	COLORADO BANKCORP INC-GA	80	554
368	US1983331057	198333105000	COLUMBUS MCKINNON CORP-NY	219	2,123
369	US20099T1051	20099T105000	COMBIMATRIX CORPORATION	80	2,875
370	US20035AAA25	20035AAA2080	COMED FINANCING III MAKE WHOLE CALL	219	2,875
371	US2026081057	202608105000	COMMERCIAL VEHICLE GROUP INC	4,560,000	3,025,717
372	US2041481083	204148108000	COMMUNITY TRUST BANKCORP INC	85	1,036
373	US2041661024	204166102000	COMMVAULT SYSTEMS INC	83	3,286
374	US2054771035	205477103000	COMPUTER TASK GROUP INC	1,268	15,665
375	US20564W1063	20564W105000	COMSCORE INC	248	1,481
376	US20581E1047	20581E104000	COMSTYS II PARTNERS INC	155	3,111
377	US2067104024	206710402000	CONCURRENT COMPUTER CORP	87	1,088
378	US20774H8286	20774H828000	CONNECTICUT ST HEALTH & EDL FACS AUTH BV YALE UNIV SER T-28AND 1.50 07/01/2029	148,771	920,819
379	US20774L8489	20774L848000	CONNECTICUT ST HEALTH & EDL FACS AUTH WESLEYAN UNIV-SER F	2,000,000	2,000,000
380	US2124851082	212485108000	CONVERYS CORP	200,000	200,000
381	US2131838W18	2131838W1000	COOK CNTY TLL GO CAP IMPT SER E	2,067	32,183
382	US2168441002	216844100000	COOPERATIVE BANKSHARES INC	8,000,000	8,000,000
383	US2169001083	216900108000	***DESCARTES SYSTEMS GROUP INC	89	451
384	US2169001083	216900108000	DEPOSED INC	430	1,598
385	US2169001083	216900108000	DEPOSED INC	1,393	4,509
386	US2169001083	216900108000	DEPOSED INC	1,862	51,075
387	US2169001083	216900108000	DEPOSED INC	135	12,555
388	US2169001083	216900108000	DEPOSED INC	2,514	11,464
389	US2169001083	216900108000	DEPOSED INC	66	520
390	US2169001083	216900108000	DEPOSED INC	17,607	37,327
391	US2169001083	216900108000	DEPOSED INC	942	1,149
392	US2169001083	216900108000	DEPOSED INC	1,160	5,406
393	US2169001083	216900108000	DEPOSED INC	257	5,012
394	US2169001083	216900108000	DEPOSED INC	999	13,686
395	US2169001083	216900108000	DEPOSED INC	401	5,855
396	US2169001083	216900108000	DEPOSED INC	17	6
397	US2169001083	216900108000	DEPOSED INC	283	1,802
398	US2169001083	216900108000	DEPOSED INC	371	5,699
399	US2169001083	216900108000	DEPOSED INC	1,412	3,935
400	US2169001083	216900108000	DEPOSED INC	1,980,000	19,800
401	US2169001083	216900108000	DEPOSED INC	21,048	24,205
402	US2169001083	216900108000	DEPOSED INC	669	12,176
403	US2169001083	216900108000	DEPOSED INC	48	41
404	US2169001083	216900108000	DEPOSED INC	109	3,161
405	US2169001083	216900108000	DEPOSED INC	212	2,706
406	US2169001083	216900108000	DEPOSED INC	67,748	2,228
407	US2169001083	216900108000	DEPOSED INC	239	264,885
408	US2169001083	216900108000	DEPOSED INC	454	3,953
409	US2169001083	216900108000	DEPOSED INC	205	12,599
410	US2169001083	216900108000	DEPOSED INC	545	2,856
411	US2169001083	216900108000	DEPOSED INC	3,699	6,044
412	US2169001083	216900108000	DEPOSED INC	90	34,066
413	US2169001083	216900108000	DEPOSITORY SHS REPSTG 1/14TH PFD SER G 5.49%	981,000	3,155
414	US2169001083	216900108000	DEPOSITORY SHS REPSTG 1/14TH PFD SER G 5.49%	981,000	749,834

10319396

A	B	C	D	E	F
414 46627AA5	US46627AA52	46627AA5000	JIP MORGAN CHASE XVII	6,875,000	4,709,517
415 46687109	US466871091	46687109000	JACK IN THE BOX INC	962	25,494
416 472310101	US472310101B	47231010100	***JED OIL INC	706	120
417 482485101	US482485101S	48248510100	K-FED BANCORP	1,061	10,504
418 482730108	US4827301080	48273010800	K-TRON INTERNATIONAL INC	33	4,910
419 483548103	US4835481031	483548103000	KAWAN CORP	118	3,892
420 484436101	US484436101A	484436101000	KANSAS CITY LIFE INSURANCE CO	899	25,824
421 488152208	US4881522084	488152208000	KELLY SERVICES INC-CL A	960	19,146
422 490057106	US4900571062	490057106000	KENSEY NASH CORP	443	14,659
423 52381M104	US52381M104S	52381M104000	LIMELIGHT NETWORKS INC	168	592
424 533351100	US5333511004	533351100000	LINCOLN EDUCATIONAL SERVICES CORPORATION	1,133	16,938
425 537008104	US537008104S	537008104000	LITTEL FUSE INC	117	4,185
426 548764108	US548764108S	548764108000	LUFKIN INDUSTRIES INC	2,587	217,748
427 550351100	US5503511009	550351100000	LUNA INNOVATIONS INC	1,700	7,055
428 55262C100	US55262C1009	55262C100000	MBIA INC	734,028	9,454,281
429 55264U108	US55264U1088	55264U108000	MB FINANCIAL INC	63,454	2,258,962
430 55269P302	US55269P302S	55269P302000	***MDS INC	343	3,982
431 55268103	US5526810300	552681030000	MGM INVESTMENT CORP-WISC	31,456	321,168
432 552653A15	US552653A151	552653A15000	MGM MIRAGE	20,000	165
433 553023103	US5530231031	553023103000	MGP INGREDIENTS INC	3,674	14,402
434 55304X104	US55304X1042	55304X104000	***M DEVELOPMENTS INC	10	212
435 55348A102	US55348A102S	55348A102000	MRU HOLDINGS INC	57,292	26,182
436 553531104	US553531104S	553531104000	MSC SOFTWARE CORP	298	3,748
437 554057101	US5540571016	554057101000	MYR GROUP INC	725,069	10,513,501
438 55422A200	[NULL]	55422A101000	MACAU CAPITAL INVESTMENTS INC	1,150	16
439 559211305	US559211305S	559211305000	***MAGNA ENTERTAINMENT CORP	21	106
440 559778402	US559778402S	559778402000	MAHANAGAR TEL NIGAM LTD	1,482	6,121
441 560305104	US5603051047	560305104000	MAIDENFORD BRANDS INC	472	7,547
442 560425W55	US560425W556	560425W55060	MAINE HEALTH AND HIGHER	4,000,000	4,000,055
443 560879106	US5608791064	560879106000	MAKO SURGICAL CORP	17,500	145,600
444 568423107	US5684231070	568423107000	MARINE PETROLEUM TRUST UBI	79	1,936
445 571157106	US5711571068	571157106000	MARLIN BUSINESS SVCS CORP	65	666
446 572323033	US5723230339	572323033000	MARSHALL EDWARDS INC	900	1,935
447 574217182	US5742171827	574217182060	MARYLAND ST HEALTH & HIGHER	5,200,000	5,200,072
448 57582P104	US57582P1046	57582P104040	MASSACHUSETTS ST FLT-CORPS	75,000,000	75,002,609
449 590720107	US5907201072	590720107000	MONMOUTH REAL ESTATE INVT CORPCL A	806	8,545
450 610229100	US610229100S	610229100000	MONOTYPE IMAGING HOLDINGS INC	224	2,545
451 617475504	US6174755047	617475504000	MORGAN STANLEY	130,900	1,569,491
452 61748V106	US61748V1060	61748V106000	MORGAN HOTEL GROUP	138	1,910
453 619031017	US6190310170	619031017000	MOTHERS WORK INC	198	2,791
454 62481203	US624812036	624812030000	MOVIE GALLERY INC	30	60
455 625383104	US6253831043	625383104000	MULTI COLOR CORP	182	4,641
456 628456104	US6284561044	628456104000	MUTUALFIRST FINL INC	51	561
457 628464109	US6284641096	628464109000	MUTERS INDUSTRIES INC	1,544	21,801
458 62912R107	US62912R1077	62912R107000	NGP CAPITAL RESOURCES COMPANY	201	3,317
459 629294109	US6292941092	629294109000	NMT MEDICAL INC	313	1,424
460 629445206	US6294452064	629445206000	NVE CORPORATION	29	901
461 63060P105	US63060P1057	63060P105000	NARA BANCORP INC	420	6,300
462 634865109	US6348651091	634865109000	NATIONAL BANKSHARES INC-VA	115	2,037
463 635017106	US6350171061	635017106000	NATIONAL BEVERAGE CORP	233	2,351
464 63590R106	US63590R1068	63590R106000	NATIONAL ENERGY & GAS	159,903	1,161
465 63590R100	US63590R100S	63590R100000	NATIONAL HEALTHCARE CORP	300	15,021
466 63654U100	US63654U1007	63654U100000	NATIONAL INTERSTATE CORP	26	631
467 637215104	US6372151042	637215104000	NATIONAL PRESTO INDUSTRIES INC	174	13,555
468 637372103	US6373721033	637372103000	NATIONAL RESEARCH CORP	1,970	65,708
469 638662108	US6386621084	638662108000	NATURAL GAS SVCS GROUP INC	710	13,283
470 639041102	US6390411020	639041102000	NAVIGATORS GROUP INC	96	5,237
471 639208107	US6392081070	639208107000	NAVARE CORP	43	68
472 63935M206	US63935M2069	63935M206000	NAVISTE INC	590	1,328

10319396

A	B	C	D	E	F
473 64007P103	US64007P103	64007P103000	NEENAH ENTERPRISES INC	5,815	9,013
474 640204AH	US640204AH090	640204AH09000	NEEMAN-MARCUS GROUP INC	377,000	3,636
475 640268R106	US640268R1063	640268R106000	NEKTAR THERAPEUTICS	8,938	29,287
476 64031N1081	US64031N1081	64031N108000	NET INC	1,813	28,464
477 64115T104	US64115T1043	64115T104000	NETSCOUT SYS INC	346	4,277
478 64118P1083	US64118P1083	64118P108000	NETLUST INC	137	1,96
479 6412081035	US6412081035	641208103000	NETWORK EQUIPMENT TECHNOLOGIES	4,843	18,680
480 6412551045	US6412551045	641255104000	NEUROMETRIX INC	11,853	13,722
481 641581101	US6415811013	641581101000	NEUSUN RESOURCES LTD	11,853	9,837
482 6435EY108	[NULL]	6435EY108000	NEW CENTURY FINANCIAL CORPORATION	49	81
483 64378H1023	US64378H1023	64378H102000	NEW DRAGON ASIA CORP	5,030	2,700
484 64457P3091	US64457P3091	64457P309000	NEW OCCAM NETWORKS INC	340	1,207
485 64461T1079	US64461T1079	64461T107000	NEW OCCAM NETWORKS INC	224	22
486 6452341080	US6452341080	645234108000	OCEANFIRST FINANCIAL CORP	35	1,700
487 64712W405	US64712W405	64712W405000	ODYSSEY RE HLDGS CORP	104,300	1,637,510
488 647179CE62	US647179CE62	647179CE6000	OLD INSURANCE LTD VARIABLE RATE BOND PERP SERIESK 144A	5,000,000	3,750,861
489 6480033107	US64800331075	6480033107000	OLD NATIONAL BANCORP IND	82	2,060
490 30247C301	US30247C3016	30247C301000	FBR CAP MKTS CORP	5,784	35,633
491 306562106	US3065621062	306562106000	FARMERS CAPITAL BANK CORP	78	2,337
492 31308T1007	US31308T1007	31308T100000	FCSTONE GROUP INC	171	3,314
493 3134006242	US3134006242	313400624000	FEDDIE MAC 8.375% NONCUMULATIVE PERPETUAL PREFERRED STOCK	90,894	45,447
494 313400673	US3134006739	313400673000	FEDERAL HOME LN MTG CORP 5.57% PFD PERP	50,000	12,500
495 313400715	US3134007158	313400715000	FEDERAL HOME LN MTG CORP PERP PFD VAR RATE	206,900	103,450
496 313400822	US3134008222	313400822000	FEDERAL HOME LOAN MORTGAGE CORPORATION 5.30% PFD	30,000	15,000
497 313400848	US3134008487	313400848000	FEDERAL HOME LOAN MORTGAGE VAR RATE NON CUM PFD	50,000	25,000
498 313400855	US3134008552	313400855000	FEDERAL MAC 5% NON CUM PFD 3MO LIBOR+100BP (BOOK ENTRY)	33,900	16,950
499 313400863	US3134008636	313400863000	FEDDIE MAC 5% NON CUM PFD (BOOK ENTRY)	20,000	10,000
500 313586604	US3135866040	313586604000	FEDERAL NATL MTGE ASSN 5.10% NON CUM PFD SER E	28,500	49,358
501 313586752	US3135867527	313586752000	FEDERAL NATL MTGE ASSN 5.10% NON CUM PFD SER S	485,750	1,335,013
502 313586794	US3135867949	313586794000	FEDERAL NATL MTG ASSN PFD SER O VAR RATE	279,931	419,887
503 313586810	US3135868103	313586810000	FEDERAL NATL MTG ASSN 5.375% PFD CONV SER 2004-I	890	2,400,000
504 313586828	US3135868285	313586828000	FANNIE MAE 5.50% NON CUM PERP PFD SER N	66,300	132,000
505 313586877	US3135868772	313586877000	FEDERAL NATL MORTGAGE ASSNPFD 5.375% NON CUM PERP SER I	28,000	58,000
506 313586885	US3135868855	313586885000	FEDERAL NATL MORTGAGE ASSNPFD 5.81% NON CUM PERP SER H	50,000	100,000
507 313585108	US3135851086	313585108000	FEDERAL SIGNAL CORP	988	14,985
508 31567R100	US31567R1005	31567R100000	PIBERTOWER CORPORATION	11,717	18,404
509 316394105	US3163941053	316394105000	FIDELITY SOUTHERN CORP NEW	103	517
510 3179231002	US3179231002	317923100000	FINISH LINE INC CL A	412	4,425
511 318457108	US3184571087	318457108000	FIRST ACCEPTANCE CORP	367	1,266
512 31866P102	US31866P1021	31866P102000	FIRST BANCORP INC	145	3,045
513 318910106	US3189101062	318910106000	FIRST BANCORP INC (ME)	1,468	28,039
514 319383105	US3193831050	319383105000	FIRST BUSEY CORP	2,376	46,276
515 31983A103	US31983A1034	31983A103000	FIRST COMMUNITY BANCSHARES INC NEV	274	9,518
516 32020F105	US32020F1057	32020F105000	FIRST FEDERAL BANCSHARES OF ARKANSAS INC	60	451
517 320218100	US3202181000	320218100000	FIRST FINANCIAL CORP IND	805	39,359
518 320239106	US3202391062	320239106000	FIRST FINANCIAL HOLDINGS INC	119	3,421
519 320734106	US3207341062	320734106000	FIRST LONG ISLAND CORP	75	1,650
520 320741105	US3207411052	320741105000	FIRST M & T CORP	77	751
521 320795107	US3207951076	320795107000	FIRST MARINER BANCORP	126	306
522 320841109	US3208411096	320841109000	FIRST MERCURY FINL CORP	888	12,008
523 33589V101	US33589V1017	33589V101000	FIRST PACIFIC BANCORP INC	67	668
524 33610T109	US33610T1097	33610T109000	FIRST PLACE FINANCIAL CORP DEL	839	10,471
525 33646W100	US33646W1009	33646W100000	FIRST SOUTH BANCORP INC VA	315	5,673
526 336901103	US3369011032	336901103000	FIRST SOURCE CORP	160	4,320
527 33741H1077	US33741H1077	33741H107000	FIRST UNITED CORP	81	1,916
528 33761G104	US33761G1040	33761G104000	FIRSTBANK CORP MICH	49	925
529 337756209	US3377562091	337756209000	FISHER COMMUNICATIONS INC (FRM FISHER COMPANIES INC)	114	4,166
530 376546107	US3765461070	376546107000	GLADSTONE INVESTMENT CORP	94	746
531 37940G1094	US37940G1094	37940G109000	GLOBALSCALE INC	1	1

A	B	C	D	E	F
532 37847B103	US37947B1035	37947B103000	GLOBAL TRAFFIC NETWORK INC COM		2,002
533 37980B106	US37980B1068	37980B106000	GLU MOBILE INC		20,440
534 38045R107	US38045R1077	38045R107000	***GOL LINHAS AEREAS		13,178
535 38068N108	CA38068N1087	38068N108000	INTELGENTES SPONSORED ADR		27,410
536 38100A100	US38100A1000	38100A100000	GOLD RESERVE INC		0
537 38143VAA7	US38143VAA70	38143VAA7000	***GOLDEN ELEPHANT GLASS TECHNOLOGY INC		7,593
538 38188Y103	US38188Y1038	38188Y103000	GOLDMAN SACHS GROUP INC THE MAKE WHOLE CALL		917,729
539 38653Z402	US38653Z4020	38653Z402000	GOLFSMITH INTERNATIONAL HOLDINGS INC		1
540 38669J101	US38669J1015	38669J101000	GRAND UNION CO PAR \$1.00		83
541 39167B102	US39167B1028	39167B102000	GRAPHIC PACKAGING HOLDING COMPANY		10,241
542 39633A104	US39633A1043	39633A104000	GREATER CHINA FUND INC		26,349
543 39843B104	US39843B1104	39843B110000	GREENHUNTER ENERGY INC		8,725
544 40052B108	US40052B1088	40052B108000	RTS GRIFFON CORPORATION		77,860
545 40075T102	US40075T1025	40075T102000	GTX INC DEL COM		1,435
546 40263S104	US40263S1048	40263S104000	GUARANTY BANCORP		22,458
547 40403T108	US40403T1081	40403T108000	GULFPORT ENERGY CORP COM NEW		4,064
548 40415F101	US40415F1012	40415F101000	H&E EQUIPMENT SERVICES INC		220
549 40424G106	US40424G1085	40424G108000	***HDFC BK LTD ADR REPSTG 3 SHS		2,345
550 40426A108	US40426A1087	40426A108000	HMN FINANCIAL INC		186
551 40430J109	US40430J1099	40430J109000	HO SUSTAINABLE MARITIME INDS INC NEW		257
552 40431N104	US40431N1046	40431N104000	HSN INC DEL		32
553 40450306	US404503062	40450306000	HSW INTERNATIONAL INC		206
554 40460J108	US40460J1090	40460J108000	HABER INC \$2.00 CONV PED		585
555 408649308	US4086493089	408649308000	HACKETT GROUP INC THE		58
556 411310105	US4113101053	411310105000	***HANAROTELCOM INC INCORPORATED SPONSORED ADR NEW		74
557 41234303	US4123430336	412343030000	HANSEN NATURAL CORP		241
558 414540106	US4145401069	414540106000	HARBIN ELECTRIC INC		19,132
559 41649105	US4164910532	416491050000	HARRIS INTERACTIVE INC		1,792
560 418096105	US4180961052	418096105000	HARVARD BROSIGUE INC		147
561 419313107	US4193131079	419313107000	HAUPPAGUE DIGITAL INC		1,407
562 45031X204	US45031X2045	45031X204000	ISTA PHARMACEUTICALS INC		439
563 45071R106	US45071R1065	45071R106000	IXIA		35
564 450732201	US4507322018	450732201000	IBASIS INC NEW		728
565 450828106	US4508281080	450828108000	IBERIABANK CORP		3,867
566 45189J105	US45189J1051	45189J105000	IGATE CORP		846
567 453836108	US4538361084	453836108000	INDEPENDENT BANK CORP MASS		824
568 600277100	US6002771005	600277100000	OLD SECOND BANCORP INC DEL		1,109
569 602065104	US6020651043	602065104000	OMEGA FLEX INC		84
570 60230A108	US60230A1060	60230A106000	ONCOGENEX PHARMACEUTICALS INC		2,263
571 602735101	US6027351013	602735101000	ON2 TECHNOLOGIES INC		54,655
572 60338A107	US60338A1079	60338A107000	ONLINE RESOURCES CORP		364
573 603751108	US6037511081	603751108000	OPNET TECHNOLOGIES INC		21
574 60375Q103	US60375Q1038	60375Q103000	OPNET COMMUNICATIONS INC NEW		891
575 60375V105	US60375V1052	60375V105000	OPTELCOM INC		37,641
576 603818207	US6038182078	603818207000	OPTELCOM INC		529
577 60401H104	US60401H1041	60401H104000	OPTIMER PHARMACEUTICALS INC		3,659
578 60575C107	US60575C1071	60575C107000	ORCHID CELLMARK INC		22
579 605923104	CA6059231046	605923104000	ORIOLE SYSTEMS INC		2,598
580 60628V106	US60628V1067	60628V106000	ORION MARINE GROUP INC		297
581 60750U107	US60750U1079	60750U107000	ORTHOLOGIC CORP		118
582 608473302	US6084733021	608473302000	OTELCO INC		81
583 608648103	US6086481032	608648103000	OTTER TAIL CORP		378
584 609027206	US6090272062	609027206000	OUTDOOR CHANNEL HOLDINGS INC NEW		303
585 609370101	US6093701018	609370101000	OVERSTOCK COM INC DEL		3,963
586 609291609	US6092916098	609291609000	PLM EQUIPMENT GROWTH & INCOME FUND VI UNITS LP INT		175
587 6093149106	US60931491061	6093149106000	P M TRANSPORTATION SERVICES INC		273
588 609318100	US6093181007	609318100000	PC CONNECTION INC		4,498
589 6093282105	US60932821050	6093282105000	PDF SOLUTIONS INC		97,114
590 609329V100	US609329V1008	609329V100000	PDF INC		250
					369
					4,575
					809
					4,257
					1,971
					748

10319396

A	B	C	D	E	F
591 63331W104	US69331W1045	59331W104000	PFF BANCORP INC	599	773
592 633417107	US6934171074	633417107000	PLX TECHNOLOGY INC COM	238	1216
593 63445106	US6934451066	634451060000	PAC SIERRA INC	2384	200535
594 63445101	US6934451018	634451010000	PXI GROUP INC	49	192
595 63547206	US6934720677	635472060000	PNP PRIME CORP 7% CUM EX PFD	84,053	84
596 63557503	US6935750331	635575030000	PRG-SCHULTZ INTERNATIONAL INC NEW	820	5231
597 63600107	US6936001079	636001070000	PS BUSINESS PARKS INC CALIFORNIA	94	532
598 63654105	US6936541050	636541050000	PVF CAPITAL CORP	45	202
599 63654101	US6936541012	636541010000	PACIFIC CAPITAL BANCORP	4,541	113,525
600 63654101	US6936541012	636541010000	PACIFIC CONTL CORP (ORE)	1,075	18,188
601 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	810	20
602 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	98	1,196
603 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	2,013	745
604 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	885	17,700
605 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	1,900	26,030
606 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	6,494	51,952
607 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	443	4,955
608 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	392	25,021
609 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	348	5,640
610 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	178	1,120
611 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	509	3,178
612 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	99	75
613 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	2,600	24,830
614 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	3,325	190,323
615 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	40,549	2,280,881
616 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	1,815	19,784
617 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	25	215
618 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	64	1,434
619 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	700	4
620 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	3,000,000	2,400,645
621 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	17	188
622 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	29	1
623 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	350,000	350,005
624 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	8,000,000	8,000,109
625 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	37	296
626 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	122	598
627 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	4,800	12,194
628 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	1,070	8,710
629 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	24	1
630 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	126	3,227
631 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	147,124	376,637
632 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	1,401	20,286
633 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	728	637
634 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	212	8,226
635 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	43	1,316
636 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	141	4,430
637 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	11,023	766,822
638 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	181	596
639 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	3	67
640 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	72	1,593
641 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	103	634
642 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	163	739
643 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	8,165	81,788
644 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	141	1,213
645 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	118	263
646 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	175	5,974
647 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	234	1,626
648 63654101	US6936541012	636541010000	PAINCARE HOLDINGS INC	89	731

10319396

A	B	C	D	E	F
650 45443103	US45443103	45443103000	***INDUSTRIAS BACHOCO SAB DE CV SPONSORED ADR REPSTG 12... SERIES B SHARES	93	2,251
651 45665303	US45665303	45665303000	INFINITY PHARMACEUTICALS INC	140	1,088
652 456650103	US456650103	45665010300	INFINITY PROPERTY & CASUALTY CORP	392	17,083
653 456703106	US456703106	45670310600	INFOGROUP INC	266	1,984
654 45675104	US45675104	45675104000	INFORMATION SERVICES GROUP INC	5,231	26,155
655 456767103	US456767103	45676710300	INSTRUMAT TECHNOLOGIES INC CL A	708	12,432
656 456788103	US456788103	45678810300	INNOVATIVE SOLUTIONS & SUPPORTING INC	9,815	56,336
657 457733103	US457733103	45773310300	INSPIRE PHARMACEUTICALS INC	10,002	41,908
658 458104107	US458104107	45810410700	INTEGRAL SYSTEMS INC-MD	132	2,738
659 45811E301	US45811E301	45811E30100	INTEGRATED ELECTRICAL SERVICES INC	114	2,212
660 45812P107	US45812P107	45812P10700	INTEGRATED SILICON SOLUTION INC	386	1,243
661 458140100	US458140100	45814010000	INTEL CORP	8,210,709	157,891,942
662 45814P106	US45814P106	45814P10600	INTEGRA BANK CORPORATION	116	1,131
663 45839M103	US45839M103	45839M10300	INTERACTIVE INTELLIGENCE INC	293	3,323
664 45857P301	US45857P301	45857P30100	***INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR	240	3,420
665 45904103	US45904103	45904103000	INTERNATIONAL BANKSHARES CORP TEX	444	14,652
666 459747101	US459747101	45974710100	INTL LEISURE & CASINO	1,000	1
667 460321201	US460321201	46032120100	INTL SHIPHOLDING CORP NEW	1,039	26,465
668 46059M102	US46059M102	46059M10200	INTERNET HOLDERS TR DEPOSITARY RCPT-INTERNET	1,300	63,583
669 46072H106	US46072H106	46072H10600	INTERSTATE BAKERIES CORP-DEL NEW	176,000	10,560
670 46183PAB2	US46183PAB2	46183PAB2060	INVICTA CAPITAL LLC	65,000,000	52,000,358
671 46284101	US46284101	46284101000	RIDEEX CORP	90	335
672 463143101	US463143101	46314310100	KEY TECHNOLOGY INC	121	3,320
673 463732101	US463732101	46373210100	KFORCE INC	246	2,336
674 464274103	US464274103	46427410300	KIMBALL INTERNATIONAL INC-CL B	505	6,121
675 467488105	US467488105	46748810500	KIRKLANDS INC	210	304
676 468031102	US468031102	46803110200	KITE RLY GROUP TRUST	2,396	28,906
677 500152100	CA500152100	50015210000	***KODAK OIL & GAS CORP	1,628	2,702
678 500459409	US500459409	50045940900	KOMERC BANK AS 1 GDR REPR 00.33 ORD	99	7,174
679 500600101	US500600101	50060010100	KOPIN CORP	3,937	12,520
680 500634100	US500634100	50063410000	KOREA FUND INC	18,563	320,854
681 500638104	US500638104	50063810400	KOREA EQUITY FUND INC	20,000	174,400
682 50077B106	US50077B106	50077B10600	KRATOS DEFENSE & SECURITY SOLUTIONS INC	1,465	2,827
683 501014104	US501014104	50101410400	KRISPY KREME DOUGHNUTS INC	4,154	16,242
684 501566203	US501566203	50156620300	***KYOCERA CORP-ADR	927	74,243
685 502079106	US502079106	50207910600	LM AEROSPACE INC	1,391	33,662
686 502100100	US502100100	50210010000	LNB BANCORP INC	258	2,163
687 50215P100	US50215P100	50215P10000	LSB CORPORATION	113	1,441
688 503459307	US503459307	50345930700	LA JOLLA PHARMACEUTICAL CO NEW	600	852
689 504006100	CA504006100	50400610000	***LABOPHARM INC	284	268
690 505597104	US505597104	50559710400	LACED GROUP INC	154	8,072
691 511656100	US511656100	51165610000	LACELAND FINANCIAL CORP	141	3,374
692 512703106	US512703106	51270310600	LATIN AMERICAN EQUITY FUND INC NEW	30,030	1,087,200
693 518415104	US518415104	51841510400	LATICE SEMICONDUCTOR CORP	814	1,903
694 520778106	US520778106	52077810600	LAWSON PRODUCTS INC	728	25,426
695 52078P102	US52078P102	52078P10200	LAWSON SOFTWARE INC	2,199,162	15,614,050
696 52171N103	US52171N103	52171N10300	LEADS TECHNOLOGY INC	670	623
697 522015106	US522015106	52201510600	LEARNING TREE INTERNATIONAL INC	143	2,149
698 52201E107	US52201E107	52201E10700	LEARNING PRIORITY INC	20	4
699 523234102	US523234102	52323410200	LECO CORP	248	2,039
700 5251841U1	US5251841U1	5251841U100	LEHMAN MUN TR OPTS VAR STS FLOATER TRS SER F4 REG D RELATED TO PARK CENTER CMNTY RMD 5 50 04/15/2	10,345,000	10,346,152
701 526107107	US526107107	52610710700	LENNOX INTL INC	108	4,115
702 526872104	US526872104	52687210400	LEXICON PHARMACEUTICALS INC	2,738	5,750
703 528771107	US528771107	52877110700	LEXMARK INTERNATIONAL INC CL A	487	15,549
704 530555200	US530555200	53055520000	LIBERTY GLOBAL INC CLASS B	30	907
705 57767106	US57767106	57767106000	MAXWELL TECHNOLOGIES INC	10,022	137,502
706 579783100	US579783100	57978310000	MCCORMICK & SCHMICKS SEAFOOD RESTAURANTS INC	2,119	19,516
707 580589109	US580589109	58058910900	MCGRAW HILL RECTORP	181	5,662
708 583421102	US583421102	58342110200	MEASUREMENT SPECIALTIES INC	297	5,907

10319396

A	B	C	D	E	F
709	US5835382020	5835382020000	MECHANICAL TECHNOLOGY INCORPORATED NEW	77	154
710	US5844611008	584461100000	MEDICAL ACTION INDUSTRIES INC	98	1,387
711	US5846881051	5846881050000	MEDICINES CO	1,953	42,962
712	US5873761044	5873761040000	MERCANTILE BANK CORP-MICH	190	1,877
713	US5884481004	5884481000000	MERCHANTS BANK-SHARES INC-VT	98	2,03
714	US5894332007	5894332000000	MEREDITH CORP-CONV CL B NON-TRANSFERABLE	4	130
715	US5896421040	5896421040000	MERIDIAN INTERSTATE BANK CORP INC	714	7,097
716	US5896891040	5896891040000	MERIT MEDICAL SYSTEMS INC	547	11,290
717	US5900491028	5900491020000	MERIX CORP	124	162
718	US5904731040	5904731040000	MERLELO MADDOUX PROPERTIES INC	4,357	6,952
719	US5908763064	5908763060000	MET PRO CORP	154	2,554
720	US5910141053	5910141050000	METABASIS THERAPEUTICS INC	220	290
721	US5910521064	5910521060000	METAL ARTS CO INC	282	3
722	US5912571008	5912571000000	METALLINE MINING INC	528	475
723	US592835102	5928351020000	MEXCO FUND INC	9,912	266,038
724	US594712M21	594712M210000	MICHIGAN ST UNIV REVS VAR GEN-SER A	2,000,000	2,000,000
725	US594900106	5949001060000	MICROVISION INC WASH	2,090	4,640
726	US5951371002	5951371000000	MICROSEMI CORP	58	1,516
727	US595181V1026	595181V102000	MICRUS ENDOVASCULAR CORPORATION	2,700	37,584
728	US8003781068	8003781060000	MILLENNIUM BANKSHARES CORP	11	20
729	US80917Q1067	80917Q1060000	***SCOR SA-SPONSORED ADR	4	8
730	US81142N1081	81142N1080000	SEA STAR GROUP INC	187	3
731	US8116561077	8116561070000	SEABRIGHT INSURANCE HOLDINGS INC	70	910
732	US8136976059	8136976050000	SECTOR SPDR FINANCIAL SHS BEN INT	334,582	7,487,945
733	US8137051004	8137051000000	SECURE COMPUTING CORP	895	4,487
734	US8140471068	8140471060000	SECURITY BANK CORP	3,474	14,581
735	US81603N2062	81603N2060000	***SEMI-CONDUCTOR MFG INTL CORP-SPONSORED ADR	42	67
736	US85570V1064	85570V1060000	STARVOX COMMUNICATIONS INC CLASS A	57	1
737	US8557161089	8557161080000	STELLARONE CORPORATION	484	7,833
738	US8558651004	8558651000000	STERLING BANK-SHARES INC	189	3,718
739	US8559071088	8559071080000	STERLING FINANCIAL CORP-WASH	412	5,768
740	US8561811025	8561811020000	STERLING FINANCIAL CORP	7,145	50,158
741	US8563181054	8563181050000	STERLING FINANCIAL CORP	3,008	43,075
742	US8605301021	8605301020000	***STIMUL-ELECTRONICS N V NY REGISTRY SHS	159	8,109
743	US8610121027	8610121020000	STOCKERYALE INC (FORM STOCKER & YALE INC)	108,946	1,352,020
744	US8612671033	8612671030000	STUARTS DEPARTMENT STORES INC	555	216
745	US8638391065	8638391060000	SUCAMPO PHARMACEUTICALS INC CL A	12,695	127
746	US8640091068	8640091060000	***SUMITOMO MITSUI FINANCIAL GROUP INC ADR	215	2,120
747	US86562M1009	86562M1000000	SUN COMMUNITIES INC	69,993	431,997
748	US8666741041	8666741040000	SUPERGEN INC	239	4,895
749	US8680591067	8680591060000	SAINT ACQUISITION CORP	12,397	15,617
750	US8707571016	8707571010000	SWISS HELVETIA FUND INC	214,848	2,870,969
751	US8712371033	8712371030000	SYNEXIS LIFE TECHNOLOGIES INC COM	149	3,151
752	US8715431040	8715431040000	SYNEXIS LIFE TECHNOLOGIES INC COM	2,040	10,465
753	US8716031076	8716031070000	SYNEXIS LIFE TECHNOLOGIES INC COM	92	229
754	US8716261056	8716261050000	SYNEXIS LIFE TECHNOLOGIES INC COM	229	4,807
755	US8718511011	8718511010000	TEL OFFSHORE TRUST-LBI	860	14,783
756	US8723821067	8723821060000	TIC INDUSTRIES INC	31	469
757	US8725491002	8725491000000	TLC VISION CORPORATION	2,998	17,077
758	US872636105	8726361050000	TNN CORPORATION	10,142	8,418
759	US872636105	8726361050000	TNS INC	60	11
760	US872660109	8726601090000	TM TECHNOLOGIES INC	-	0
761	US873058109	8730581090000	TRONOX INC	252	2,880
762	US873058109	8730581090000	TRONOX INC CLASS B COM STOCK	487	1,553
763	US873058109	8730581090000	TRUBION PHARMACEUTICALS INC	878	191
764	US8778101207	8778101200000	TUESDAY MORNING CORP-NEW	1,275	5,483
765	US8778101207	8778101200000	TUESDAY MORNING CORP-NEW	5,663	28,983
766	US8903550554	8903550550000	TWEEN BRANDS INC	18,501	178,970
767	US901661082	9016610820000	TWEEN BRANDS INC	18,501	178,970

10319396

A	B	C	D	E	F
768 902104108	US9021041085	902104108000	ILI INC		20,824
769 90264RAB8	US90264RAB87	90264RAB8000	UCHI HOLDING INC		475
770 902973155	US9029731554	902973155000	SR PNT NLTG RATE	2	1
771 903331102	US9033311026	903331102000	DEPOSITARY SHS REPSIG 11/000THPFD SER B	137,000	2,063,630
772 90335V107	US90335V1070	90335V107000	U S CONCRETE INC	201	1,017
773 90385V107	US90385V1070	90385V107000	UL TRA CLEAN HOLDINGS INC	154	1,120
774 904311107	US9043111072	904311107000	UL TRALIFE CORPORATION	477	5,166
775 904583101	US9045831016	904583101000	UNDER ARMOUR INC	13,109	517,797
776 90458E107	US90458E1073	90458E107000	UNICA CORP	14,381	129,285
777 905389101	US9053891017	905389101000	UNION BANKSHARES CORP-VA	432	45,008
778 90653P105	US90653P1057	90653P105000	UNION DRILLING INC	102	2,978
779 906850100	US9068501009	906850100000	UNION ENERGY CORP	189	19,899
780 907051006	US9070510062	907051006000	UNISOURCE ENERGY CORP	272	19,899
781 908271108	US9082711087	908271108000	UNISYS CORP	7,167	221,675
782 908331109	US9083311096	908331109000	UNITED AMERICA INDEMNITY LTD CL A	2,836	8,831
783 909012107	US9090121074	909012107000	UNITED CAPITAL CORP	121	2,006
784 910307109	US9103071097	910307109000	UNITED FINANCIAL BANCORP INC NEW	57	1,528
785 911460103	US9114601035	911460103000	UNITED SECURITY BANCSHARES CALIF	2,101	30,843
786 91232N108	US91232N1081	91232N108000	UNITED STATES OIL FUND LP UNITS ETF	97	1,664
787 91389P105	US91389P1057	91389P105000	UNIVERSAL TRUCKLOAD SERVICES INC	3,216	285,736
788 92326B104	US92326B1044	92326B104000	VIRTUAL RADIOLOGIC CORPORATION	130	3,621
789 92827P102	US92827P1021	92827P102000	VIRTUSA CORP	776	9,234
790 92833U103	US92833U1034	92833U103000	VISIONCHINA MEDIA INC SPONSORED ADR	2,082	14,980
791 92858J108	US92858J1088	92858J108000	VOGLUS INC	37	413
792 92927J109	US92927J1094	92927J109000	VZILLON INC	5,325	221,350
793 92931BAC0	US92931BAC00	92931BAC0000	INTEGRITY ENERGY GROUP INC	371,000	288,450
794 929328102	US9293281021	929328102000	WSPS FINANCIAL CORP	40	2,498
795 92978AAAO	US92978AAAO7	92978AAAO000	WACHOVIA CAPITAL TRUST I	8,382,000	1,802,225
796 929903276	US9299032766	929903276000	WACHOVIA CORP	97,999	1,428,825
797 929903EF5	US929903EF56	929903EF5000	WACHOVIA CORP	3,400,000	2,040,053
798 930750108	US9307501080	930750108000	WARWICK VALLEY TELEPHONE CO	83	879
799 938322103	US9383221034	938322103000	WASHINGTON MUTUAL INC	804,998	3,421,242
800 93935JAA1	US93935JAA16	93935JAA1060	WASHINGTON MUTUAL PREFERRED FU	3,500,000	455,045
801 940670108	US9406701082	940670108000	WASHINGTON TRUST BANCORP INC	817	22,590
802 941075202	US9410752029	941075202000	WASTE SERVICES INC	287	2,318
803 941885109	US9418851093	941885109000	WATERSTONE FINANCIAL INC	258	2,619
804 949467106	US9494671060	949467106000	WELLCARE HEALTH PLANS INC	3,589	151,158
805 949801AA2	US949801AA23	949801AA2060	WELLS FARGO CAPITAL XV	4,650,000	4,324,651
806 950810101	US9508101014	950810101000	WESTBANK INC	188	5,608
807 95123P106	US95123P1066	95123P106000	WEST BANCORPORATION (KOWA)	584	7,902
808 952145100	US9521451003	952145100000	WEST COAST BANCORP-ORE NEW	112	2,079
809 951785104	US9517851040	951785104000	WESTWOOD HOLDINGS GROUP INC	143	7,365
810 952148100	US9521481003	952148100000	MEXCO GROUP INC	1,327	47,772
811 955551204	US9555512040	955551204000	MILLER IND INC TENN NEW	116	988
812 959300102	US9593001022	959300102000	MINERALS CORP LTD	20,085	142,804
813 959327105	US9593271058	959327105000	MINES MANAGEMENT INC	3,555	5,816
814 959501104	US9595011040	959501104000	MITCHELL INDUSTRIES INC	47	561
815 95987Y108	US95987Y1081	95987Y108000	MIZUHO FINL GROUP INC	3,400	29,512
816 959971KFD3	US959971KFD37	959971KFD3000	NEW YORK N Y CITY TRANSITIONAL AUTH VAR-SUB-SER 2C	200,000	200,014
817 95998MU5	US95998MU52	95998MU5000	NEW YORK ST HSG FIN AGT REV 1500 LEX AVE-A-RMK 4/15/04	14,125,000	14,125,121
818 95998T102	US95998T1025	95998T102000	NEWBRIDGE BANCORP	348	2,304
819 95998T105	US95998T1057	95998T105000	NEWSTAR FINANCIAL INC	438	3,675
820 95998T105	US95998T1052	95998T105000	NORDSON CORP	2,308	125,371
821 95998T105	US95998T1053	95998T105000	NORTH VALLEY BANCORP-CALIF	55	1,047
822 95998T105	US95998T1055	95998T105000	NORTH STATES FINANCIAL CORP	152	476
823 95998T105	US95998T1057	95998T105000	NORTHFIELD BANCORP INC NEW	52	769
824 95998T105	US95998T1059	95998T105000	NORTHFIELD LABORATORIES INC	36	13
825 95998T105	US95998T105A	95998T105000	NORTHWEST AIRLS CORP	475,585	5,483,264
826 95998T105	US95998T105B	95998T105000	NORTHWEST BANCORP INC-PA	281	7,589

10319396

A	B	C	D	E	F
827 87068V106	[NULL]	87068V106000	NUTRITION 21 INC	29,434	10,314
828 871074102	US8710741025	871074102000	OYO GEOSPACE	65	2,888
829 87107W100	US87107W1006	87107W100000	**QMICRO INTERNATIONAL LIMITED AMERICAN DEPOSITORY SHARES	330	1,353
830 70335Y104	US70335Y1047	70335Y104000	PATRIOT CAPITAL FUNDING INC	250	1,805
831 706223TC5	US706223TC51	706223TC5000	PENNSYLVANIA TURNPIKE COMM TRK SERIES 2008-B3	8,000,000	8,000,011
832 706600100	US7066001000	706600100000	PENSON WORLDWIDE INC:SHR USD 0.01EUR	112	1,171
833 706789101	US7067891011	706789101000	PERMAFIX ENVIRONMENTAL SERVICES INC	487	1,925
834 714157104	US7141571049	714157104000	PERMAFIX ENVIRONMENTAL SERVICES INC	300	1,057
835 715710106	US7157101065	715710106000	PERVASIVE SOFTWARE INC	8,000,000	8,000,110
836 717818210	US7178182107	717818210000	PHILADELPHIA AUTH FOR INDL DEV (REV BINDER 08	915	8,702
837 719153108	US7191531083	719153108000	PHOENIX TECHNOLOGIES LTD	1,215	40,387
838 720158105	US7201581058	720158105000	PIEDMONT NATURAL GAS CO INC	11,758	52,068
839 720279106	US7202791060	720279106000	PIER 1 IMPORTS INC	10,000	10,978
840 721467A00	US721467A002	721467A00000	PPC ESCROW CORP	32	92
841 729000103	US7290001035	729000103000	PLANAR SYSTEMS INC	669	834
842 729136A03	US729136A039	729136A03000	PLANT CORP IN DEFAULT	91	3
843 731745113	US7317451133	731745113000	A WTS POLYMER GROUP INC 2007 NEW EXP 03/04/2010	95	3
844 731745121	US7317451216	731745121000	B WTS POLYMER GROUP INC 2007 NEW EXP 03/04/10	308	7,102
845 73176V103	US73176V1035	73176V103000	POLYPORE INTERNATIONAL INC	136	546
846 731822102	US7318221022	731822102000	POMEROY IT SOLUTIONS INC	5,950,000	58,004
847 73318EAL7	US73318EAL74	73318EAL7000	POPULAR NORTH AMERICA INC MEDIUM TERM NTS	6,379	320,545
848 734400105	US7344001056	734400105000	PORTFOLIO RECOVERY ASSOCIATES INC	88	3,926
849 739178106	US7391781067	739178106000	POWER ONE INDUSTRIES INC	8,035	17,115
850 739308104	US7393081044	739308104000	POWER ONE INC	181,727	6,938,098
851 73935A104	US73935A1043	73935A104000	POWERSHARES QQQ TRUST SERIES 1	10	328
852 748781109	US7487811097	748781109000	RXI PHARMACEUTICALS CORPORATION	98	1,402
853 750077106	US7500771069	750077106000	RACKABLE SYSTEMS INC:SHR USD 0.00EUR	190	1,402
854 75025N102	US75025N1028	75025N102000	RADIANT SYSTEMS INC	143	5,998
855 750475304	US7504753040	750475304000	RADIANT SYSTEMS INC NEW	50	2,970
856 75524B104	US75524B1044	75524B104000	RANKINER SYSTEMS INC	67	559
857 75524D002	US75524D0021	75524D002000	RBC BEARINGS INC	71	1,065
858 75943E106	US75943E1061	75943E106000	RBS GLOBAL INC/REXNORD LLC	2,570	37,394
859 75952R100	US75952R1005	75952R100000	**RELIANCE INFRASTRUCTURE LTD:SDR 144A	1,129	13,243
860 75968L105	US75968L1052	75968L105000	RELI INTERNATIONAL INC	108	1,592
861 75971T103	US75971T1034	75971T103000	RENAISSANCE LEARNING INC	24	29
862 760174102	US7601741025	760174102000	**RENECOLA LTD ADR	205	2,501
863 760276105	US7602761055	760276105000	RENTAK CORP	2,519	38,793
864 76028V107	US76028V1071	76028V107000	REPUBLIC AIRWAYS HOLDINGS INC	1,884	25,378
865 76657R106	US76657R1068	76657R106000	REPLIDYNE INC	27,046	13,254
866 774189100	US7741891006	774189100000	RIGHTNOW TECHNOLOGIES INC	113	681
867 77581P109	US77581P1093	77581P109000	ROCKVILLE FINL INC	380	8,770
868 779699101	US7796991011	779699101000	ROMA FINANCIAL CORPORATION	115	872
869 81811M100	US81811M1009	81811M100000	ROTECH HEALTHCARE INC NEW	737	18,865
870 82312B106	US82312B1061	82312B106000	SEVERN BANKCORP INC:ANNAPOLIS MD	215	4,969
871 824543102	US8245431023	824543102000	SHENANDOAH TELECOMMUNICATIONS CO	90	339
872 825107105	US8251071051	825107105000	SHILOH INDUSTRIES INC	8,736	28,818
873 82566P304	US82566P3047	82566P304000	SHORE BANK:SHARES INC	49	3
874 82620P102	US82620P1021	82620P102000	SHUTTERFLY INC	1,366	15,910
875 82655M107	US82655M1071	82655M107000	**SFT TECHNOLOGIES LIMITED SPONSORED ADR	464	16,704
876 826917106	US8269171067	826917106000	SIGA TECHNOLOGIES INC	438	718
877 827057100	US8270571008	827057100000	SILICON STORAGE TECHNOLOGY INC	25,000	261,350
878 828251108	US8282511083	828251108000	SILVER STATE BANKCORP	90,450	180
879 82859P104	US82859P1049	82859P104000	SINCERE PHARMACEUTICAL GROUP SPONSORED ADR	73	483
880 828730200	US8287302009	828730200000	SIMMONS FIRST NATIONAL CORP CL A (B5 PAR)	24,047	22,843
881 829214105	US8292141053	829214105000	SIMMONS FIRST NATIONAL CORP CL A (B5 PAR)		
882 829291109	US8292911098	829291109000	SIMULATIONS PLUS INC		
883 82966U129	US82966U1298	82966U129000	SINGAPORE FUND INC		
884 83169Y108	US83169Y1082	83169Y108000	WTS SIRIUS SATELLITE RADIO INC:144A		
885 83402A107	US83402A1079	83402A107000	SMART BALANCE INC		

10319396

	A	B	C	D	E	F
886	835470105	US9354701059	835470105000	SONICWALL INC	296	1,148
887	835669307	US9356693070	835669307000	***SONY CORP-ADR NEW	29,862	974,397
888	836916107	US9369161077	835916107000	SONUS NETWORKS INC	1,076	3,665
889	841513111	US9415131111	841513111080	SOUTHEAST TEX HSG FIN CORP	3,215,149	2,970,348
890	8440300A1H	US9440300A1H	8440300A1H00	SOUTHERN UNION CO	14,390,000	10,786,558
891	846425841	US9464258412	846425841000	SPANISH BROADCASTING SYS INC	2	900
892	847411103	US9474111038	847411103000	SPECIAL METALS CORP	200	12
893	847600107	US9476001071	847600107000	SPECTRANETICS CORP	3,705	15,561
894	853987107	US9539871075	853987107000	STANDARD REGISTER CO	2,014	22,859
895	854305208	US9543052083	854305208000	STANLEY FURNITURE CO INC NEW	190	1,300
896	876951106	US9769511060	876951106000	TAYLOR CAPITAL GROUP INC	205	2,590
897	878551101	US9785511016	878551101000	TECHNITROL INC	1,169	19,663
898	878748100	US9787481006	878748100000	TECHNITARGET INC	282	2,328
899	87898101	US9789810115	878981011000	TECHNITARGET INC	40	1,020
900	879403707	US9794037072	879403707000	TELEFONOS DE MEXICO S A B DE CV SER A SPONS ADR	23	601
901	879707208	US9797072087	879707208000	TELULAR CORP-NEW	423	1,183
902	881625103	US9816251031	881625103000	TETRA TECH INC NEW	352	9,972
903	883366303	US9833663033	883366303000	THEHEALTHCHANNEL COM INC PAR \$ 001	333	3
904	883435307	US9834353075	883435307000	THEHEALTHCHANNEL COM INC PAR \$ 001	785	14,923
905	883650103	US9836501031	883650103000	THEHEALTHCHANNEL COM INC PAR \$ 001	1,342	9,233
906	884402108	US9844021084	884402108000	THEHEALTHCHANNEL COM INC PAR \$ 001	200	370
907	884481102	US9844811021	884481102000	THOMAS WEISEL PARTNERS GROUP INC	169	1,288
908	885797A85	US985797A855	885797A85000	THOMAS WEISEL PARTNERS GROUP INC	7,000	6,160
909	886507104	US9865071043	886507104000	TIM HORTONS INC COM	30	58
910	887084103	US9870841036	887084103000	TIM HORTONS INC COM	21,458	664,769
911	891050106	US9910501068	891050106000	TIM HORTONS INC COM	22,492	301
912	892027103	US9920271033	892027103000	TIM HORTONS INC COM	301,480	50
913	892141102	US9921411025	892141102000	TIM HORTONS INC COM	49,590	574
914	892141102	US9921411025	892141102000	TIM HORTONS INC COM	723	16,528
915	892141102	US9921411025	892141102000	TIM HORTONS INC COM	38	378
916	892141102	US9921411025	892141102000	TIM HORTONS INC COM	1,130	1
917	894659107	US9946591073	894659107000	TIM HORTONS INC COM	658	5,356
918	895735108	US9957351088	895735108000	TIM HORTONS INC COM	113	3,703
919	896065106	US9960651064	896065106000	TIM HORTONS INC COM	31	225
920	896215209	US9962152091	896215209000	TIM HORTONS INC COM	65,884	2,207,114
921	896281047	US9962810477	896281047000	TIM HORTONS INC COM	2,000,000	2,000,000
922	915137U27	US915137U272	915137U27000	UNIVERSITY TEX UNIV REVS VAR-FING SYS-SER B	5,000,000	8,000,101
923	915217P11	US915217P114	915217P11080	UNIVERSITY VA UNIV REVS GEN REV-PLG SER A	80	2,400
924	917488108	US9174881089	917488108000	UTAH MEDICAL PRODUCTS INC	284	9,835
925	918284100	US9182841000	918284100000	VSE CORP	5,410	95,757
926	918805100	US9188051006	918805100000	VALHI INC NEW	12,356	38,606
927	918814102	US9188141024	918814102000	VALENCE TECHNOLOGY INC	3,385	70,786
928	91911X104	US91911X1046	91911X104000	VALEANT PHARMACEUTICALS INTL	99	1,694
929	919134304	US9191343048	919134304000	VALEANT PHARMACEUTICALS INTL	4,608	74,520
930	920437100	US9204371002	920437100000	VALEANT PHARMACEUTICALS INTL	1,164,000	233,196
931	92275P207	US92275P2073	92275P207000	VALEANT PHARMACEUTICALS INTL	58	2,318
932	92396A4E3	US92396A4E37	92396A4E3000	VERASUN ENERGY CORP CALL 06/01/2012	974	1,929
933	925458101	US9254581013	925458101000	VERASUN ENERGY CORP CALL 06/01/2012	197	1,029
934	925692104	US9256921041	925692104000	VERASUN ENERGY CORP CALL 06/01/2012	38,095	1,905
935	927658104	US9276581042	927658104000	VERASUN ENERGY CORP CALL 06/01/2012	10	32
936	927691119	US9276911196	927691119000	VERASUN ENERGY CORP CALL 06/01/2012	10,208	384,936
937	96924N100	US96924N1000	96924N100000	VERASUN ENERGY CORP CALL 06/01/2012	1,038	15,580
938	971607102	US9716071023	971607102000	VERASUN ENERGY CORP CALL 06/01/2012	98	1,710
939	971607102	US9716071023	971607102000	VERASUN ENERGY CORP CALL 06/01/2012	3,268	1,226
940	974250102	US9742501029	974250102000	VERASUN ENERGY CORP CALL 06/01/2012	7,818	27,818
941	975515859	US9755158592	975515859000	VERASUN ENERGY CORP CALL 06/01/2012	48,900	371,250
942	97652A203	US97652A2033	97652A203000	VERASUN ENERGY CORP CALL 06/01/2012	41	10
943	978166106	US9781661064	978166106000	VERASUN ENERGY CORP CALL 06/01/2012		
944	98138R109	US98138R1095	98138R109000	VERASUN ENERGY CORP CALL 06/01/2012		

10319396

A	B	C	D	E	F
945	9814021000	CA9814021007	***WORKSTREAM INC		
946	981477104	US9814771043	WORLD HEALTH ALTERNATIVES INC	370	59
947	983730A00	US983730A000	XI CAPITAL FINANCE EUROPE PLC 6.500% 20120115	11,750	12
948	983657103	US9836571035	X-RITE INC	2,260,000	2,164,081
949	983982109	US9839821090	XINHUA FIN MEDIA LTD SPONSORED ADR	83	311
950	98411C100	US98411C1000	XENOPORT INC	48	81
951	984141101	US9841411013	XIENT INC	71	3,475
952	988586106	US9885861066	ZALE CORP NEW	124	232
953	989396106	US9893961063	ZENITH NATIONAL INSURANCE CORP	21,584	686,730
954	989524301	US9895243015	ZLOG INC NEW	11	452
955	98952K107	US98952K1079	ZHONGPIN INC	385	1,077
956	98974V107	US98974V1070	ZIPREALTY INC	1,541	18,477
957	G02805101	BMG028051016	***AMERICAN SAFETY INSURANCE HOLDINGS LTD	6	35
958	G04074103	BMG040741038	***APEX SILVER MINES LTD	582	6,281
959	G04899103	BMG048991035	***ARLINGTON TANKERS LTD	14,385	17,274
960	G05384105	BMG053841059	***ASPEN INSURANCE HOLDINGS LIMITED	2,026	37,501
961	G3921A175	BMG3921A1751	***GLOBAL CROSSING LTD NEW	33	855
962	M75253100	IL0010623388	***ORBOTECH LTD-ORD	2,047	33,755
963	N31010100	IL0010623388	***ORBOTECH LTD-ORD	21	220
964	Y20665104	MHY206651044	***DIANA SHIPPING INC	1,016	18,075
965	36080MA00	US36080MA000	GOLDEN BOOKS PUBLISHING INC PAY IN KIND	178	4,438
966	87659AA11	US87659AA110	TELSENT INC SR NOTES	2,001,217	20
967	666610AB8	US666610AB84	NORTHPOINT COMMUNICATIONS GROUP IN DEFAULT	11,010,000	110
968	554067AB4	US554067AB45	MAXX CORP	10,500,000	105
969	803871AF0	US803871AF07	TRANSPORTADORA GAS DEL NORTE STEPPED UPN 8.000% 20121231 SERIES# 144A	88,000	5,458
970	198ESCA00	US198ESCA008	CENTURY COMMUNICATIONS CORP SR NOTE - ESCROW CUSIP	29	20
971	198ESCAN58	US198ESCAN58	CENTURY COMMUNICATIONS CORP SR NOTE - ESCROW CUSIP	100,000	10
972	558ESCA05	US558ESCA057	MACSAVER FINANCIAL SERVICES INC - ESCROW	2,875,000	288
973	558ESCA09	US558ESCA091	MACSAVER FINANCIAL SERVICES INC - ESCROW	8,475,000	194,250
974	558ESCA87	US558ESCA874	MACSAVER FINANCIAL SVCS INC NOTES - ESCROW	10,175,000	305,250
975	482241AP5	US482241AP51	IOSCO MO MICH EDC LTD OBLIG REV LAKVIEW MANOR HLTH CARE CTR	8,800,000	284,000
976	414158RH40	US414158RH405	HARRIS CNTY TEX HSG FIN CORP MULTIFAMILY HSG REV SHARON PARK VLG APTS-SER B	25,000	30,398
977	65820E7F1	US65820E7F10	NORTH CAROLINA HSG FIN AGY REV TRS-SER 03 L44-REG D	12,825,000	12,825,844
978	989942206	US9899422060	ZURICH REGCAPS FDS TR V TR CAP SECS 144A	900,000	900,209
979	989941208	US9899412087	***ZURICH REGCAPS FDS TR V TR CAP SECS 144A	19,000	16,150,000
980	784210205	US7842102052	SC PREFERRED CAPITAL II FLT DIV PERPETUAL	9,675	9,223,750
981	74251V300	US74251V3006	PRINCIPAL FINL GROUP INC 8.518% SER B NON CUM PERP PFD	10,000	8,500,000
982	690070AG7	US690070AG71	OUTBOARD MARINE CORP SR NOTE SER-B	2,083,100	40,815,450
983	238ESC983	US238ESC9839	DANA CORP IN DEFAULT	45,800,000	3,208,000
984	238ESC977	US238ESC9772	SCB DANA CORPORATION - CONTRA CUSIP	2,200,000	54,000
985	238ESC951	US238ESC9517	DANA CORP IN DEFAULT	9,000,000	336,000
986	52619G778	US52619G7788	LEHMAN BROS INC MONEY MKT PFD CLST RGPT HSBC ACCR INVS N/A 10/02/2008@1817	8	8
987	978802705	US9788027054	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3CT N/A 10/15/2008@ 5.5387RMD	18,500,000	7,400,000
988	978803203	US9788032038	WOODBOURNE CAP TR II FLEX COMMITTED CAP SECS TR II 144A 3CT N/A 10/15/2008@ 5.5387RMD	18,500,000	7,400,000
989	978809204	US9788092048	WOODBOURNE CAP TR III FLEX COMMITTED CAP SECS TR III 144A 3CT N/A 10/15/2008@ 5.5387RMD	18,500,000	7,400,000
990	978803202	US9788032021	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3CT N/A 10/15/2008@ 5.5387RMD	18,500,000	7,400,000
991	77300JAB3	US77300JAB32	ROCKDALE CNTY GA DEV AUTH MULTIFAMILY REV SUB-HSG HARVEST GROVE APTS-B	11,080,000	11,080,412
992	00371G105	US00371G1058	ABN AMRO NORTH AMER CAP FDS TR I PFD SECS FIXED/FLTG 144A	2,750	1,925,000
993					
994					
995					852,639,264

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A	B	C
1. CUSIP	Sec Desc	LEHMAN MKT VAL
2. 7602KAA3	SASC 2007 9HC1 A1	61,988,287.87
3. 5252NAC1	LBFC 2007-LLFA A2	52,983,104.18
4. 89147U209	TORTOISE ENERGY COR	36,628,534.80
5. 45861EAW4	INDX 2006-AR4 ATB	33,995,782.65
6. 5252NAE7	LBFC 2007-LLFA A3	21,125,853.24
7. 7603WAA6	SASCO 2008-C2	16,122,367.48
8. 5218RAS5	SASCO 98-2 A CMO SE	13,824,049.08
9. 053472AC0	AVALON RE LTD	13,630,002.95
10. 576435BL8	MARP 2006-1 1A1F	8,639,606.08
11. 6175AKG0	MSC 2007-IG14 AM	8,093,474.28
12. 3139AQL8	FNW 2004-W9 2A1	8,046,904.29
13. 5018OCAB6	LBUS 2006-C7 A2	7,581,145.36
14. 55312VAB4	MLFC 2006-4 A2	5,284,712.57
15. 194181AB9	COLIS 1A A2	3,697,152.58
16. 3139AVD5	FSRC 1A0 1A1	3,588,954.88
17. 5218RBP6	LBUS 2007-C7 AM	2,283,351.07
18. 5018OJA07	LBUS 2007-C2 A3	688,817.85
19. 46825MGL8	JPMCC 2004-CB9 A2	289,624.20
20. 61745MT13	MSC 2004-IG7 A2	256,660.79
21. 983598MP3	SASCO 2004-3 AX	238,722.24
22. 59222HFV9	MLMT 2005-MKB2 A2	184,695.43
23. 52108HFL3	LBUS 01-C3 A2 SER1	147,425.37
24. 928788LX9	WBCMT 2003-C8 A3	145,258.43
25. 52108HE34	LBUS 2004-C4 A3	127,474.64
26. 52108HZX5	LBUS 2004-C2 A3	110,597.45
27. 235ESCAL4	DANA CORP	107,912.50
28. 52108HBU3	LBUS 2005-CS A3	79,276.14
29. 46825YNC3	JPMCC 2005-LDP2 A4	67,473.33
30. 52108HK90	LBUS 2004-C8 A5	54,104.71
31. 52519NJE5	LBFC 2004-LLFA C	48,464.69
32. 55313KAT8	MLFC07-7 F	41,171.47
33. 52578YAB6	WBCMT 2007-C32 A2	27,966.49
34. 81746WHF0	MSDWG 01-TOP3 A4 SR	27,267.37
35. 98359DPN1	SASC 2005-S5 A2	27,587.16
36. 61745MT29	MSC 2004-HQ4 A5	27,490.11
37. 22842MAA4	CSMC 2006-8 1A1	16,104.19
38. 12898EW65	CWHL 2003-J6 2A1	7,884.74
39. 1789463AG1	SAL 96-4	1,971.46
40. 23321PD98	DLJMA 97-CFI S	1,472.16
41. 52525DNT5	LXS 07-18N 1 AP	108.03
42. 5062769R4	UNITED AIR LINES IN	15
43. 312904Z57	FLHMG 1096 1036-H11	8.69
44. 87215KAA1	TWLB 98-A SER 98	1.01
45. 87215QAA8	TWFC 1997-A A ASSET	0.31
46. 524925AA2	TWLB 98-A A ASSETBK	0.19
47.		300,929,347.47

A	B	C	D	E	F
RealWorldCusip	ISIN	Product	ProductName	firm_euro_pos	firm_euro_mv
1	RealWorldCusip	Product	ProductName	firm_euro_pos	firm_euro_mv
2	ARARG03F144	P8055KJ1000	ARGENTINA BONOS 7.000% 2015/10/03	174,000	106,688
3	US192762AB80	T92762AB8000	TELECOM ITALIA CAPITAL SA 4.000% 2008/11/15 SERIES REGS	50,000	50,000
4	US105756BH28	105756BH2000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.000% 2018/01/15	105,000	1,128
5	224044BP1	224044BP1000	COX COMMUNICATIONS INC MAKE WHOLE CALL	2,030,000	2,033,378
6	344397T26	US344397T2600	FORD MOTOR CREDIT CO GLOBAL NOTE	846,000	687,785
7	370425P20	US370425P2000	GMAC CORP BOND	7,307,000	3,703,203
8	370425SC3	370425SC3000	GMAC CORP BOND	2,700,000	1,356,788
9	370425P20	370425P2000	GMAC CORP BOND	2,888,000	2,050,867
10	45031U2Z4	US45031U2Z400	GENERAL MOTORS CORP SR UNSEC'D NT	230,000	131,180
11	62347QAE8	US62347QAE800	ISTAR FINANCIAL INC MAKE WHOLE CALL	1,214,869	8,262
12	7909050688	US79090506880	NXP BV NVF FUNDING LLC FRN 2013/01/05 SERIES EXCH	3,900	5,437
13	92975GAD3	US92975GAD300	PARMALAT S P A 144A SPONSORED GDR REPS TO WARRANTS 12/31/2015	69	16,878
14	962166BP8	US962166BP800	SAMSUNG ELECTRONICS 1 GDR REPR 00.50 ORD REGS	100,000	677
15	962166BP8	US962166BP800	WACHOVIA BANK NACHARLOTTE NC	50,000	41,835
16	US122018AB22	U122018AB2200	WEYERHAEUSER CO MAKE WHOLE CALL	118,000	116,937
17	US150411251	Y15041125000	COVENTRY HEALTH CARE INC REG S SENIOR NOTE	276	269
18	US1445581157	Y44558115000	CHINA STEEL GDR EACH REPR 20 SHS COM ST	13	438
19	US033424B223	G0780A03010	JOHN KEELEYS HOLDINGS 1 GDR REPR 02.00 SHR	13,400,000	13,154,452
20	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	120,000	125,466
21	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	100,000	85,072
22	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	350,000	286,808
23	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	3,166,000	4,068,310
24	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	15,000	148
25	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	64,000	766
26	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	100,000	95,027
27	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	300,000	296,582
28	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	1,770,000	18,134
29	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	40,000	110,000
30	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	11,000	5,777
31	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	25,000	211
32	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	580,000	469,904
33	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	170,000	1,569
34	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	4,150,000	3,320,868
35	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	5,500	119
36	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	150,000	36,000
37	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN	42,454,880	32,390,617
38	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN		
39	US062505DR26	R21804A2000	BARCLAYS BANK PLC 6.050% 2017/04/04 SERIES REGS EMTN		

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1	A	B	C	D		E		F	
	RealWorldCustp	ISIN	Product	ProductName		firm_foreign	other_pos	firm_foreign	other_mv
2	[NULL]	JED08ZKXY057	GB124V109000	***SHIRE LTD			2		32
3	130069101	CA13606910100	136069101000	***CANADIAN IMPERIAL BANK OF COMMERCE			56 870		3,302,452
4	851482101	CA8514821017	851482101000	***NEWKIDCO INTERNATIONAL INC			2,000		2
5	91701P105	CA91701P1053	91701P105000	***URANIUM ONE INC			397 98		132,955
6	P4987V137	MXP4987V1378	P4987V137000	GRUPO TELEVISIA SA SHR	MXN 0.00MXN		6,000		28 500
7	P9802B109	MXP9802B1093	P9802B109000	VITRO SAB DE CV SHR	MXN 0.00MXN		100		142
8							104 820		3,554,083
9									

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A. 99

Cc: Tonucci, Paolo [paolo.tonucci@lehman.com]; Azerad, Robert [RAzerad@lehman.com]; Fleming, Dan (TSY) [dfleming@lehman.com]
To: Lowitt, Ian T [ilowitt@lehman.com]; Blackwell, Alastair [ablackwe@lehman.com]; Ullman, Neal (NY) [Neal.Ullman@lehman.com]; Hraska, James W [JHraska@lehman.com]
From: Forrest, Monty [mforrest@lehman.com]
Sent: Sun 9/21/2008 9:16:45 AM
Subject: RE: 1.9 bn 4:45am update:

depot analysis 9-19-2008 5.xls

All - we have just completed the analysis for tonight. There is one issue so please read this thoroughly.

We have analyzed any unencumbered asset in all boxes that were not picked up by financing systems. Here is what we have confirmed:

	Market Value
DTC 074	862,639,264
DTC 636	300,929,347.47
Euroclear 22780	32,390,617.24
CAD	3,554,083
Bony Tri Pledge	1,090,059,646.11 (this is the issues item)
TOTAL	2,289,572,957.59

For the Bony Tri Pledge line item this number represents what the Front End financing system is telling us was pledged to Bony Tri on Friday. We have worked all night to get a separate file from the financing system (normally run) that confirms which of this activity has actually settled. That file was not available for Friday end of day. I spoke to Mark Sharland and Brian Dolan about restoring the data and we engaged a large group of senior technologist until moments ago. It appears that this particular file for Friday was overwritten and cannot be restored. The only way to confirm the number of settled items is to request a file from BoNY and cross check against our file. We believe the number should be very close but would like to confirm.

We have created a spreadsheet(attached) with a tab for each depo and the relevant underlying data.

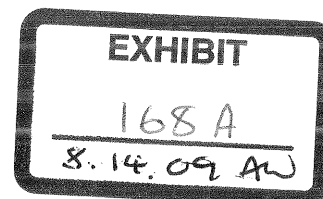
Please send me a call in number for the meeting with Bart. Jim Hraska and I can call in if you would like. Going to try and get an hour or so rest now.

Rgds,

Monty

-----Original Message-----

From: Lowitt, Ian T
Sent: Saturday, September 20, 2008 10:23 PM
To: Forrest, Monty; Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W



Cc: Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)
Subject: Re: 1.9 bn 9:15pm update:

Need a cusip level detail of the collateral, and where it is for a 7.00.
Am meeting with bart. Monty, you or alastair need to be at that 7 am
meeting. It to prep for a final weil meeting to finalize the agreement.
Thanks. Good luck getting additional collateral. But good accurate
presentation of the collateral is also critical as we will append to the
agreement. Thanks again for all the hard work. Ian -----Original
Message-----

From: Forrest, Monty
To: Alastair Blackwell
To: Ullman, Neal (NY)
To: Hraska, James W
Cc: Ian Lowitt
Cc: Tonucci, Paolo
Cc: Robert Azerad
Cc: Daniel Fleming
Sent: Sep 20, 2008 9:38 PM
Subject: Re: 1.9 bn 9:15pm update:

Just got off the phone with the group. There were some issues with
files received and the amount we had identified prior has changed. It
is now 1.6b. As the Canadian seems to be mostly encumbered. We are
still working to identify more and have another update at 10:15

----- Original Message -----

From: Forrest, Monty
To: Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W
Cc: Lowitt, Ian T; Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)
Sent: Sat Sep 20 20:38:49 2008
Subject: Re: 1.9 bn 8:00pm update:

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1. 800mm at Bony (R. Azarad working with lawyers)
2. We have 746mm in 074
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4. We have identified another 300mm of mortgages in 636

That is a total of 2.181b.

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are sending that to Paolo/Robert

We have a 9:15 status meeting and hope to have the spreadsheet completed
by that time.

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cusip. Paolo needs this and I am reaching out to Neal to discuss.

Finally we need verification if we have complete control of these
depos. Robert working with lawyers and I need to speak to Neal once

again to get his thoughts

Regards,

Monty

----- Original Message -----

From: Blackwell, Alastair

To: Forrest, Monty; Ullman, Neal (NY); Hraska, James W

Cc: Lowitt, Ian T

Sent: Sat Sep 20 19:14:16 2008

Subject: 1.9 bn update:

-----Original Message Truncated-----

To: Tonucci, Paolo [paolo.tonucci@lehman.com]
From: Macchiaroli, Michael A. [MacchiaroliM@sec.gov]
Sent: Sun 9/21/2008 1:45:20 AM
Subject: Re: 15c3 recalc

If you are insane still to be there, call me with Stucchio or Burke. Mike

Sent from my BlackBerry Wireless Handheld

From: Tonucci, Paolo
To: Macchiaroli, Michael A.
Cc: Stucchio, Anthony ; Lowitt, Ian T ; Kelly, Martin
Sent: Sat Sep 20 21:39:02 2008
Subject: 15c3 recalc

Mike,

We may need your quick response to a rerun of the 15c3 calc as of Friday. We expect that there will be a further reduction in the requirement because of the transfer of clients and continued reduction in client exposures.

Consequently we hope to release some cash which would become part of the sale. This has been documented in the bankruptcy filing.

Tony and team are working through the numbers but the details are complicated. It would be great if you could review, or have your team review, quickly when the calc is completed.

Paolo

A. 100

Excerpt of Deposition Exhibit 151B

Cc: Tonucci, Paolo [paolo.tonucci@lehman.com]; Azerad, Robert [RAzerad@lehman.com]; Fleming, Dan (TSY) [dfleming@lehman.com]
To: Lowitt, Ian T [ilowitt@lehman.com]; Blackwell, Alastair [ablackwe@lehman.com]; Ullman, Neal (NY) [Neal.Ullman@lehman.com]; Hraska, James W [JHraska@lehman.com]
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Cc: Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)
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To: Ullman, Neal (NY)
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----- Original Message -----

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To: Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W
Cc: Lowitt, Ian T; Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)
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Monty

----- Original Message -----

From: Blackwell, Alastair

To: Forrest, Monty; Ullman, Neal (NY); Hraska, James W

Cc: Lowitt, Ian T

Sent: Sat Sep 20 19:14:16 2008

Subject: 1.9 bn update:

-----Original Message Truncated-----

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DTC 636	300,929,347.47
Euroclear 22780	32,390,617.24
CAD	3,554,083
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	2,289,572,957.59